



Tredje AP-fonden

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY			
		3i Group PLC	60 187	7 788
		Aalberts Industries NV	50 473	6 486
		ABB Ltd	800 203	149 013
		Abbot Group PLC	178 720	8 778
		Abertis Infraestructuras SA	113 624	23 664
		ABG Sundal Collier ASA	85 828	2 409
		ABN AMRO Holding NV	0	16
		Acciona SA	9 682	19 840
		Accor SA	86 339	44 628
		ACEA SpA	132 442	17 587
		Acerinox SA	116 428	18 516
		Ackermans & Van Haaren	4 362	2 762
		Acotel Group SpA	5 266	4 143
		ACS Actividades Cons y Serv	98 073	37 672
		Actelion NV	14 936	4 438
		Adecco SA	177 027	61 899
		Adidas-Salomon AG	22 466	10 882
		ADP Promesses	2 923	1 933
		Aeffe SpA	57 613	1 443
		Aegis Group Plc	1 524 328	22 945
		Aegon NV	674 125	77 015
		AEM SpA	99 473	2 949
		Afren PLC	236 112	3 197
		Aga Foodservice Group Plc	106 050	4 891
		AGFA-Gevaert NV	14 433	1 431
		Aggreko Plc	181 760	12 314
		Agricultural Bank of Greece	143 923	5 195
		Air France-KLM	209 199	47 543
		Air Liquide	87 792	84 444
		Aixtron AG	28 837	2 591
		Aker ASA	26 504	10 695
		Aker Kvaerner ASA	18 229	3 088
		Aker Yards AS	18 710	1 381
		Akzo Nobel NV	103 553	53 615
		Alcatel-Lucent	825 887	38 631
		Aleo Solar AG	43 865	7 051
		Alleanza Assicurazioni SpA	47 474	3 988
		Alliance & Leicester Plc	63 945	5 331

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European Equity Portfolio	EQUITY	Alliance Trust PLC/The	78 533	3 653
		Allianz SE	178 862	250 059
		Allied Irish Banks Plc	339 865	50 328
		Alm. Brand Skadesforsikring A/S	20 230	7 332
		Alpha Bank AE	45 637	10 738
		Alstom RGPT	48 240	67 009
		Altadis SA	91 146	42 815
		Altana AG	94 347	14 844
		AMB Generali Holding AG	1 228	1 239
		Amec PLC	78 992	8 522
		Amer Group	51 108	8 930
		Amlin PLC	175 277	6 720
		Andritz AG	21 572	8 449
		Anglo American Plc	490 893	194 522
		Anglo Irish Bank Corp PLC ID	30 775	3 212
		Anglo Irish Bank Corp PLC LN	259 145	26 986
		Ansaldo STS SpA	19 124	1 569
		Antena 3 de Television SA	8 887	881
		Antofagasta PLC	47 721	4 402
		AP Moller - Maersk A/S	406	55 825
		Arcandor AG	8 218	1 261
		ArcelorMittal Steel Co NV	397 845	199 965
		Arkema	15 461	6 566
		ARM Holdings Plc	226 286	3 610
		Arques Industries AG	46 747	10 337
		Arriva Plc	54 099	5 533
		Ashmore Group PLC	117 845	4 078
		ASM Brescia SpA	57 303	2 702
		ASM International NV	32 400	5 128
		ASML Holding NV	46 629	9 544
		Assicurazioni Generali SpA	566 939	166 076
		Associated British Foods PLC	154 795	17 936
		Astaldi SpA	51 157	2 511
		AstraZeneca Plc	550 743	153 334
		Atkins WS PLC	98 116	14 479
		Atos Origin	7 522	2 513
		Autogrill SpA	11 171	1 230
		Autonomy Corp PLC	63 525	7 225
		Autostrada Torino-Milano SpA	21 199	2 995
		Autostrade SpA	103 214	25 290
		Aveva Group PLC	23 538	2 924
		Aviva Plc	1 035 024	89 618
		AXA SA	830 288	214 897
		Axalto Holding NV	31 144	6 327
		Axon Group Plc	30 889	2 094
		Azimut Holding SpA	86 756	7 268
		Babcock International Group	103 225	7 477
		BAE Systems Plc	1 260 512	80 762
		Balfour Beatty Plc	252 636	16 162
		Baloise Holding AG	80 819	51 447
		Banca Carige SpA	60 292	1 991

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European Equity Portfolio	EQUITY	Banca Monte dei Paschi di Siena SpA	498 633	17 351
		Banca Popolare dell'Emilia Romagna Scrl	72 000	10 886
		Banca Popolare di Milano SCRL	175 081	15 483
		Banca Popolare di Sondrio SCARL	39 509	3 808
		Banco Bilbao Vizcaya Argentaria SA	1 405 380	222 578
		Banco BPI SA	39 261	1 989
		Banco Comercial Portugues SA	982 536	27 112
		Banco Espanol de Credito SA	30 715	3 863
		Banco Espirito Santo SA	15 110	2 142
		Banco Popolare Scarl	77 721	11 031
		Banco Popular Espanol SA	455 176	50 324
		Banco Sabadell SA	154 307	10 805
		Banco Santander Central Hispano SA	2 359 281	329 729
		Bank of Greece	5 720	4 973
		Bank of Ireland ID	328 206	31 609
		Bank of Ireland LN	58 222	5 697
		Bankinter SA	105 177	12 308
		Banque Cantonale Vaudoise	10 341	29 467
		Barclays PLC	2 628 157	170 417
		Barratt Developments plc	390 574	22 889
		BASF AG	184 357	176 665
		Bauer AG	21 854	10 065
		Bayer AG	278 228	164 399
		Bayerische Motoren Werke AG	122 605	49 065
		BBA Group Plc	49 630	1 311
		Beazley Group PLC	552 035	11 559
		Bechtle AG	52 100	13 326
		Beiersdorf AG	34 493	17 275
		Bekaert SA	8 574	7 454
		Belgacom SA	62 593	19 956
		Bellway Plc	114 223	12 249
		Benetton Group SpA	31 531	3 662
		Berkeley Group Holdings PLC	41 524	7 212
		BETonSPORTS PLC	115 456	1 820
		BG Group Plc	1 211 698	179 277
		BHP Billiton PLC	1 034 674	205 800
		Biesse SpA	25 790	3 144
		Bijou Brigitte AG	7 924	7 746
		Bilfinger Berger AG	45 600	22 743
		BioMerieux	24 379	18 015
		Blinkx plc	63 525	229
		Blom AS	25 660	679
		BlueBay Asset Management/United Kingdom	50 784	2 319
		BNP Paribas	364 348	255 533
		Bodycote International	232 378	6 788
		Bolsas y Mercados Espanoles	17 663	7 778
		Boskalis Westminster	28 134	11 075
		Bossard Holding AG	3 600	1 788
		Bourbon SA	19 540	8 276
		Bouygues	95 192	51 273
		BP PLC	7 133 949	564 465

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Bradford & Bingley PLC	73 522	2 535
		Brembo SpA	48 814	4 963
		Brisa-Auto Estradas de Portugal SA	38 872	3 692
		Brit Insurance Holdings Plc	132 031	3 890
		British Airways PLC	459 848	29 260
		British American Tobacco Plc	551 171	139 342
		British Energy Group PLC	861 490	60 849
		British Land Co Plc	243 460	29 600
		British Sky Broadcasting PLC	468 872	37 340
		Britvic PLC	91 024	4 052
		Brunel International	51 181	7 907
		BT Group PLC	3 110 692	109 400
		Bucher Industries AG	11 344	16 902
		Bulgari SpA	15 466	1 397
		Bunzl Plc	33 777	3 088
		Burberry Group PLC	43 646	3 198
		Bureau Veritas SA	34 206	12 890
		Burren Energy PLC	121 867	19 081
		Business & Decision	37 679	8 071
		Business Objects SA	8 140	3 215
		Buzzi Unicem SpA BZU	108 754	19 454
		Buzzi Unicem SpA BZUR	22 155	2 619
		Cable & Wireless PLC	246 348	5 908
		Cadbury Schweppes PLC	750 542	59 965
		Cairn Energy Plc	16 652	6 586
		Cap Gemini SA	162 232	65 920
		Capita Group PLC	63 885	5 737
		CapMan Oyj	198 438	5 730
		Carbone Lorraine	16 889	7 533
		Carillion Plc	172 898	7 813
		Carlsberg A/S	4 879	3 815
		Carnival PLC	24 963	7 127
		Carphone Warehouse Group PLC	39 361	1 745
		Carrefour SA	255 079	128 449
		Casino Guichard Perrachon SA	4 967	3 492
		Cassa di Risparmio di Firenze SpA	79 413	4 953
		Cattles Plc	133 516	5 050
		Celesio AG	7 017	2 818
		Cementos Portland Valderrivas SA	11 233	7 865
		Centrica Plc	1 321 973	61 016
		Centrotherm Photovoltaics AG	15 016	10 092
		Charter Plc	245 286	24 860
		Chaucer Holdings Plc	347 394	4 536
		Chemring Group Plc	14 098	3 729
		Christian Dior SA	26 905	22 856
		Cia Espanola de Petroleos	9 019	6 051
		Ciba Specialty Chemicals AG	91 528	27 434
		Cie Automotive SA	88 496	6 063
		Cie de Saint-Gobain	139 284	84 880
		Cie Generale d'Optique Essilor International SA	20 521	8 464
		Ciments Francais	17 485	19 449

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European Equity Portfolio	EQUITY	Cimpor Cimentos de Portugal SA	133 081	7 545
		Cintra Concesiones de Infraestructuras de Transporte SA	18 774	1 833
		CIR-Compagnie Industriali Riunite SpA	453 027	10 884
		Clariant AG	329 027	19 779
		Close Brothers Group Plc	67 970	8 308
		CNP Assurances	22 605	19 009
		Cobham PLC	1 531 358	41 177
		Coca Cola Hellenic Bottling Co SA	104 942	29 288
		Coloplast A/S	3 274	1 836
		Colruyt SA	1 261	1 919
		Colt Telecom Group SA	261 320	5 819
		Commerzbank AG	268 766	66 693
		Compagnie Financiere Richemont AG	177 081	78 548
		Compagnie Generale de Geophysique SA	2 641	4 866
		Compagnie Generale des Etablissements Michelin	69 922	51 867
		Compagnie Maritime Belge SA	15 349	8 594
		Compass Group PLC	1 275 164	50 676
		Continental AG	58 726	49 383
		Conwert Immobilien Invest AG	48 295	5 408
		Cookson Group PLC	384 814	34 508
		Corio NV	9 316	4 877
		Corp Dermoestetica	23 679	8 792
		Corp Financiera Alba	4 822	2 109
		Corp Mapfre SA	601 583	17 111
		Cosmote Mobile Telecommunications SA	2 271	556
		Cramo Plc	43 295	7 086
		Credit Agricole SA	272 138	59 326
		Credit Suisse Group	443 433	172 391
		CRH PLC	205 543	46 323
		Croda International	53 068	3 967
		CSM	29 541	6 448
		CSR PLC	207 542	15 867
		Cumerio	22 056	5 942
		D/S Norden	32 070	22 658
		D/S Torm A/S	27 002	6 125
		D+S europe AG	143 476	16 480
		Daetwyler Holding AG	28 235	12 298
		Daily Mail & General Trust	30 221	1 941
		DaimlerChrysler AG	389 360	244 671
		Dairy Crest Group Plc	84 617	6 347
		D'Amico International Shipping SA	358 169	9 161
		Dana Petroleum Plc	59 553	10 665
		Danieli & Co SpA DAN	30 428	6 129
		Danieli & Co SpA DANR	65 469	8 848
		Danisco A/S	76 702	35 139
		Danske Bank A/S	266 407	67 438
		Dassault Systemes SA	5 158	1 974
		Davide Campari-Milano SpA	53 991	3 342
		DCC Plc	58 150	10 590
		De Longhi SpA	89 989	3 223
		Deep Sea Supply Plc	313 452	9 216

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Delek Global Real Estate LTD	252 000	3 356
		Delhaize Group	113 167	64 376
		Delticom AG	17 694	8 235
		Deutsche Bank AG	207 464	175 281
		Deutsche Beteiligungs AG	23 812	4 838
		Deutsche Boerse AG	71 128	91 241
		Deutsche Lufthansa AG	34 523	5 944
		Deutsche Post AG	334 509	74 314
		Deutsche Postbank AG	24 110	13 841
		Deutsche Telekom AG	1 230 039	174 582
		Dexia	348 054	56 669
		Diageo PLC	944 089	131 180
		Dialog Semiconductor PLC	650 669	10 350
		DiaSorin SpA	92 960	10 255
		D'ieteren SA	3 015	7 009
		Dimension Data Holdings PLC	619 401	4 921
		DNB NOR ASA	381 158	37 657
		Dragon Oil Plc	272 270	12 221
		Draka Holding	16 622	3 613
		Drax Group Plc	47 679	3 711
		DS Smith PLC	146 022	3 931
		DSG International PLC	207 364	2 664
		DSV A/S	37 235	5 273
		Ducati Motor Holding SpA	268 749	3 652
		E.ON AG	245 693	338 014
		East Asiatic Co Ltd A/S	7 109	3 581
		EDF Energies Nouvelles SA	11 001	4 960
		Edison SpA	217 446	4 428
		EFG Eurobank Ergasias SA	142 321	32 384
		EFG International	24 427	6 345
		Eiffage	7 939	5 053
		Elan Corp PLC ID	10 549	1 475
		Elan Corp PLC LN	27 163	3 796
		Electricite de France	91 184	70 207
		Electrocomponents Plc	46 249	1 246
		Elektrizitaets-Gesellschaft Laufenburg AG	397	3 384
		Elementis Plc	613 582	6 000
		Elexis AG	72 743	13 156
		ElringKlinger AG	4 510	3 622
		Emap PLC	28 974	3 442
		Ementor ASA	172 898	8 345
		Emporiki Bank of Greece SA	3 543	680
		Enagas	18 055	3 411
		Enel SpA	1 695 756	130 356
		Energias de Portugal SA	1 004 324	42 422
		ENI SpA	1 062 215	251 437
		Enia SpA	121 736	13 332
		Enterprise Inns Plc	62 774	3 958
		Eramet	987	3 264
		Erste Bank der Oesterreichischen Sparkassen AG	88 700	40 653
		Escada AG	53 516	9 472

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Euler Hermes SA	9 257	7 415
		Eurazeo	3 583	2 971
		European Aeronautic Defense and Space Co	122 841	25 340
		Eutelsat Communications	39 802	7 654
		EVN AG	1 197	1 001
		EVS Broadcast Equipment SA	10 004	7 525
		Exact Holding NV	39 217	9 034
		Experian Group Ltd	371 115	18 955
		Expro International Group	26 227	3 486
		FBD Holdings Plc ID	24 000	5 726
		FBD Holdings Plc LN	13 200	3 243
		Fiat SpA	308 261	51 559
		Financiere de L'Odet	2 890	8 165
		Findel PLC	58 083	4 424
		Finmeccanica SpA	47 770	9 917
		Firstgroup Plc	95 356	9 999
		FKI Plc	527 513	3 987
		FLSmidth & Co A/S	10 366	6 857
		Flughafen Wien AG	8 831	6 592
		Folli - Follie SA	66 393	15 998
		Fomento de Construcciones y Contratas SA	73 516	35 707
		Fondiarria-Sai SpA FSA	69 769	18 592
		Fondiarria-Sai SpA FSAR	3 963	724
		Foreign & Colonial Investment Trust PLC	86 082	3 530
		Forth Ports Plc	34 542	8 487
		Forthnet SA	58 133	5 322
		Fortis A	411 185	70 260
		Fortis B	411 185	69 978
		Fortis S	333 654	32
		Fortum Oyj	159 098	46 320
		Foseco PLC	231 101	8 414
		Fourlis SA	98 492	24 994
		France Telecom SA	726 257	168 962
		Fraport AG Frankfurt Airport Services Worldwide	3 698	1 882
		Fresenius AG	8 183	4 400
		Fresenius AG NPV	3 054	1 616
		Fresenius Medical Care AG	79 712	27 636
		Friends Provident PLC	2 049 347	43 082
		Frontline Ltd	42 120	13 085
		Fuchs Petrolub AG	15 731	9 007
		Fugro NV	29 521	14 643
		G4S PLC	138 432	4 359
		Galenica Holding AG	3 023	8 542
		Galliford Try Plc	665 116	8 814
		Galp Energia SGPS SA	18 097	3 145
		Game Group Plc	192 900	6 204
		Gamesa Corp Tecnologica SA	17 961	5 428
		Gas Natural SDG SA	82 162	31 071
		Gaz de France	73 918	27 940
		GEA Group AG	88 702	19 717
		Geberit AG	3 937	3 495

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European Equity Portfolio	EQUITY	Gecina SA	1 691	1 715
		General de Alquiler de Maquinaria	11 983	2 527
		Geodis	5 450	5 627
		Georg Fischer AG	5 702	22 688
		Geox SpA	35 798	4 651
		Gestevisión Telecinco SA	8 839	1 463
		Gildemeister AG	10 769	1 883
		Givaudan	736	4 586
		GKN PLC	84 891	3 080
		Glanbia Plc	102 211	4 482
		GlaxoSmithKline PLC	2 022 385	332 982
		Go-Ahead Group Plc	13 654	4 400
		Golar LNG Ltd	31 548	4 469
		Grafton Group Plc	54 406	3 222
		Greene King Plc	228 467	23 515
		Grifols SA	141 062	20 315
		Groupe Bruxelles Lambert SA	31 382	26 057
		Groupe Bruxelles Lambert SA S	1 830	0
		Groupe Danone	186 713	108 331
		Grupo Empresarial Ence SA	113 309	7 662
		Grupo Ferrovial SA	8 621	3 920
		Grupo Soares da Costa SGPS SA	222 973	4 361
		Gruppo Editoriale L'Espresso SpA	28 850	833
		H Lundbeck A/S	5 561	973
		Halfords Group PLC	132 917	5 160
		Hammerson Plc	24 930	3 288
		Hamon & CIE SA	30 701	13 323
		Hannover Rueckversicherung AG	35 482	10 578
		Hargreaves Lansdown PLC	91 595	2 130
		Hays Plc	156 501	2 326
		HBOS PLC	1 597 623	151 075
		Headlam Group Plc	73 590	4 090
		HeidelbergCement AG	8 835	8 850
		Heidelberger Druckmaschinen	7 553	1 642
		Heineken Holding NV	14 143	5 177
		Heineken NV	88 901	37 149
		Hellenic Exchanges Holding SA	34 429	7 808
		Hellenic Petroleum SA	185 159	19 736
		Hellenic Technodomiki Tev SA	64 318	5 956
		Hellenic Telecommunications Organization SA	137 953	32 850
		Helphire Plc	118 977	5 468
		Helvetia Patria Holding	4 873	9 935
		Henderson Group PLC	201 657	3 275
		Henkel KGaA (HEN GY)	50 149	16 562
		Henkel KGaA (HEN3 GR)	69 025	25 066
		Hermes International	7 420	6 061
		Hikma Pharmaceuticals PLC	60 979	3 713
		Hiscox Plc	280 690	10 346
		Hochtief AG	4 686	4 074
		Holcim Ltd	74 911	51 874
		Home Retail Group	1 237 438	52 237

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European Equity Portfolio	EQUITY	Homeserve PLC	17 378	3 734
		HSBC Holdings PLC	4 475 899	485 275
		Hugo Boss AG	5 797	2 136
		Hunter Douglas NV	12 660	6 063
		Hypo Real Estate Holding AG	22 422	7 649
		Iberdrola Renovables	312 643	16 692
		Iberdrola SA	1 805 276	177 414
		Iberia Lineas Aereas de Espana	318 722	9 035
		ICADE	1 331	1 283
		ICAP PLC	50 041	4 677
		IFIL - Finanziaria di Partecipazioni SpA	265 336	16 172
		IG Group Holdings PLC	116 255	6 058
		Imerys SA	3 111	1 653
		IMI Plc	451 379	22 866
		Immoeast AG	644 492	44 884
		IMMOFINANZ Immobilien Anlagen AG	70 081	4 605
		Imperial Chemical Industries plc	425 410	36 519
		Imperial Energy Corp PLC	23 429	4 672
		Imperial Tobacco Group Plc	242 422	84 585
		Impregilo SpA	379 302	15 310
		Imtech NV	31 257	5 003
		InBev NV	66 315	35 719
		Inchcape Plc	182 872	8 766
		Indesit Co SpA	57 100	5 730
		Inditex SA	88 149	35 001
		Indra Sistemas SA	151 543	25 708
		Industria Macchine Automatiche SpA	52 582	6 106
		Infineon Technologies AG	771 318	58 819
		Informa PLC	165 601	9 685
		ING Groep NV	1 157 171	292 579
		Inmobiliaria Colonial SA	50 613	969
		Intercell AG	64 488	15 952
		Intercontinental Hotels Group PLC	33 829	3 847
		Intermediate Capital Group PLC	26 700	5 678
		International Personal Finance Plc	151 457	3 732
		International Power Plc	165 569	9 660
		Interpump SpA	67 564	4 498
		Interroll Holding AG	3 200	10 614
		Interserve PLC	130 136	8 020
		Intertek Group PLC	40 151	5 114
		Intesa Sanpaolo SpA	3 385 908	173 094
		Intralot SA-Integrated Lottery Systems & Services	53 044	6 787
		Invensys PLC	58 720	1 715
		Invista Real Estate Investment Management Holdings PLC	631 804	4 349
		Ion Beam Applications	65 584	11 564
		Ipsen	49 820	19 193
		Irish Life & Permanent Plc	40 009	4 465
		Istituto Finanziario Industriale SpA	48 021	10 573
		Italcementi SpA IT	153 244	21 185
		Italcementi SpA ITR	12 753	1 289
		Italmobiliare SpA	7 359	4 387

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European Equity Portfolio	EQUITY	ITE Group PLC	158 774	3 136
		ITV PLC	452 369	4 993
		IWKA AG	24 933	6 128
		J Sainsbury PLC	652 182	35 697
		JC Decaux SA	7 746	1 969
		Jeronimo Martins	177 906	8 987
		JKX Oil & Gas Plc	269 534	13 871
		John Wood Group PLC	132 742	7 395
		Johnson Matthey Plc	293 825	71 114
		Johnston Press PLC	37 776	1 337
		Julius Baer Holding AG	80 400	42 961
		JUMBO SA	62 684	14 460
		Jungheinrich AG	73 140	18 474
		Just Retirement PLC	178 842	3 981
		Jyske Bank	25 420	12 950
		K+S AG	6 179	9 503
		Kazakhmys PLC	290 651	51 267
		KBC Ancora	1 558	1 141
		KBC Bancassurance Holding	69 596	63 266
		KCI Konecranes Oyj	140 582	30 635
		Kcom Group PLC	483 134	3 341
		Kelda Group Plc	31 327	4 384
		Keller Group PLC	129 839	11 092
		Kemira OYJ	10 600	1 442
		Kerry Group Plc ID	10 748	2 204
		Kerry Group Plc LN	4 458	924
		Kesa Electricals PLC	59 206	1 779
		Kesko OYJ	5 841	2 082
		Kier Group Plc	34 413	6 451
		Kingfisher PLC	329 620	6 175
		Kingspan Group Plc	0	766
		Klepierre	7 309	2 415
		Kone OYJ	7 609	3 446
		Koninklijke Ahold NV	796 113	71 693
		Koninklijke BAM Groep NV	162 096	24 661
		Koninklijke DSM NV	218 158	66 650
		Koninklijke Philips Electronics NV	427 134	119 149
		Kontron AG	131 728	16 858
		Krones AG	4 609	2 395
		Kuehne & Nagel International AG	5 415	3 354
		KWS Saat AG	8 950	11 819
		Laboratorios Farmaceuticos Rovi SA	94 359	9 559
		Ladbroskes PLC	68 150	2 834
		Lafarge SA	65 474	77 028
		Lagardere S.C.A.	15 718	7 618
		Laird Group Plc	73 698	5 499
		Lamda Development SA	86 310	11 497
		Lancashire Holdings Ltd	181 856	8 384
		Land Securities Group PLC	209 824	40 743
		Lanxess	18 294	5 808
		Legal & General Group PLC	2 574 285	43 255

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Legrand SA	10 780	2 379
		Lemminkainen Oyj	14 560	5 130
		Lenzing AG	2 749	8 081
		Leoni AG	26 217	8 324
		Liberty International Plc	21 985	3 046
		Linde AG	46 167	39 459
		Lindt & Spruengli AG (LISN SW)	46	10 444
		Lindt & Spruengli AG (LISP SE)	58	1 298
		Lloyds TSB Group Plc	2 163 116	131 357
		LogicaCMG PLC	995 109	15 075
		London Stock Exchange PLC	29 417	7 490
		Lonmin Plc	15 597	6 207
		Lonza Group AG	4 991	3 915
		L'Oreal SA	110 606	102 406
		Lottomatica SpA	4 844	1 068
		Luxottica Group SpA	48 874	10 040
		LVMH Moet Hennessy Louis Vuitton SA	132 432	103 467
		MAN AG	51 047	54 894
		Man Group Plc	626 494	45 863
		Marazzi Group SpA	0	3 364
		Marks & Spencer Group PLC	627 163	45 221
		Mayr-Melnhof Karton AG	9 787	6 857
		Mecalux SA	28 256	6 566
		Mecom Group PLC	276 250	1 795
		Mediaset SpA	323 298	21 095
		Mediobanca SpA	157 448	21 008
		Mediolanum SpA	35 008	1 818
		Medion AG	29 462	5 117
		Meggitt PLC	1 164 184	49 665
		Meinl European Land Ltd	316 283	28 184
		Merck KGaA	3 090	2 578
		Metro AG	58 780	31 905
		Metrovacesa SA	2 259	1 794
		Metso Oyj	43 063	15 191
		Meyer Burger Technology AG	3 414	8 147
		MFI Furniture Plc	240 552	2 801
		Michael Page International Plc	115 272	4 271
		Michaniki SA	221 685	10 828
		Milano Assicurazioni SPA	258 656	12 939
		Millennium & Copthorne Hotels PLC	143 143	7 523
		Misys PLC	51 167	1 216
		Mitchells & Butlers PLC	47 319	2 598
		Mitie Group	127 129	4 625
		Mobistar SA	2 202	1 295
		Mondi PLC	149 894	8 196
		Moneysupermarket.com Group PLC	109 114	1 965
		Morgan Crucible Co	309 471	8 043
		Morgan Sindall PLC	16 398	2 192
		Morrison WM Supermarkets	966 733	40 049
		Mouchel Parkman PLC	149 144	8 920
		MTU Aero Engines Holding AG	75 989	28 722

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Muenchener Rueckversicherungs AG	90 144	113 241
		MVV Energie AG	11 606	3 432
		Mytilineos Holdings SA	37 737	5 121
		Natexis Banques Populaires	270 010	33 526
		National Bank of Greece SA	170 258	75 584
		National Express Group Plc	36 663	5 858
		National Grid PLC	963 416	103 482
		Nationale A Portefeuille	4 311	2 005
		Navigazione Montanari SpA	73 986	1 902
		Neste Oil Oyj	15 078	3 438
		Nestle SA	140 804	417 982
		Neuf Cegetel	5 601	1 831
		NeuroSearch A/S	5 258	2 172
		New Star Asset Management Group Ltd	134 715	3 085
		Nexans SA	6 746	5 450
		Next Plc	22 811	4 778
		Nobel Biocare Holding AG	2 431	4 205
		Nokia OYJ	1 724 235	439 211
		Nokian Renkaat OYJ	39 698	9 022
		Norddeutsche Affinerie AG	37 664	9 492
		Nordex AG	13 248	3 950
		Norsk Hydro ASA	413 175	38 164
		Norske Skogindustrier ASA	24 450	1 315
		Northern Foods Plc	432 451	5 230
		Northern Rock Plc	275 094	2 973
		Northgate Plc	46 280	4 579
		Northumbrian Water Group PLC	168 151	7 383
		Novartis AG	852 576	302 249
		Novo-Nordisk A/S	199 358	84 635
		Novozymes A/S	5 063	3 734
		Nutreco Holding NV	49 275	18 268
		OC Oerlikon Corp AG	832	2 248
		OCE NV	35 364	4 137
		ODIM ASA	71 260	7 125
		OKO Bank	153 051	18 903
		Old Mutual PLC	4 570 440	98 552
		Omega Pharma SA	19 718	8 786
		OMV AG	152 520	82 708
		OPAP SA	22 439	5 814
		Orkla ASA	384 602	48 183
		Orpea	23 178	9 856
		Outokumpu OYJ	22 993	4 608
		Outokumpu Technology	19 549	6 946
		Paddy Power PLC	29 206	6 212
		PagesJaunes Groupe SA	12 893	1 670
		Panalpina Welttransport Holding AG	1	1
		Papeles y Cartones de Europa SA	31 759	1 906
		Pargesa Holding SA	4 472	3 231
		Parmalat SpA	145 624	3 660
		Partners Group	21 982	18 899
		PartyGaming PLC	146 906	548

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Pearson Plc	299 977	28 251
		Pernod-Ricard	39 022	58 298
		Persimmon Plc	401 713	41 346
		Peter Hambro Mining Plc	16 346	2 576
		Petrofac Ltd	284 795	20 152
		Petroleum Geo-Services ASA	29 635	5 565
		Petroplus Holdings AG	5 586	2 797
		Peugeot SA	159 479	78 138
		Pfeiffer Vacuum Technology AG	18 998	9 714
		Piaggio & C SpA	115 999	2 551
		Pinault-Printemps-Redoute	35 440	36 838
		Pinguely-Haulotte	66 181	12 808
		Piraeus Bank SA	52 918	13 351
		Pirelli & C SpA	2 847 398	20 261
		POLYTEC Holding AG	42 271	3 555
		Porsche AG	3 371	44 147
		Portugal Telecom SGPS SA	409 357	34 543
		Poyry Oyj	21 174	3 463
		Premier Foods PLC	444 364	11 570
		Premier Oil Plc	59 320	9 838
		Premuda SpA	165 357	2 527
		Promotora de Informaciones SA	9 677	1 174
		Prosegur Cia de Seguridad SA	90 648	20 721
		Provident Financial Plc	63 023	6 758
		Prudential PLC	909 202	83 286
		Prysmian SpA	35 226	5 622
		PT Multimedia Servicos de Telecomunicacoes e Multimedia SGF	89 472	8 074
		Public Power Corp	82 910	4 790
		Publicis Groupe	17 370	4 396
		PubliGroupe SA	3 242	6 792
		Puma AG Rudolf Dassler Sport	476	1 228
		Punch Taverns PLC	89 174	8 771
		PV Crystalox Solar Plc	497 819	9 561
		PVA TePla AG	65 366	7 091
		Q-Cells AG	3 056	2 818
		Qiagen NV	42 095	5 895
		QinetiQ PLC	996 965	25 106
		Raiffeisen International Bank Holding AG	16 603	16 254
		Rallye SA	19 411	8 896
		Randgold Resources Ltd	20 795	4 941
		Randstad Holding NV	105 916	27 043
		Rank Group Plc	63	1
		Rathbone Brothers	25 463	3 440
		Rautaruukki Oyj	106 219	29 760
		RCS MediaGroup SpA	57 681	1 623
		Reckitt Benckiser PLC	252 999	94 851
		Recordati SpA	130 580	7 545
		Recylex SA	27 846	4 076
		Red Electrica de Espana	4 425	1 571
		Reed Elsevier NV	265 720	34 275
		Reed Elsevier PLC	445 864	38 978

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Regal Petroleum PLC	124 269	2 414
		Regus Group PLC	450 769	4 799
		Renault SA	79 834	73 184
		Renewable Energy Corp AS	33 846	11 119
		Rentokil Initial PLC	170 091	2 646
		Repsol YPF SA	543 244	125 152
		Resolution Plc	85 719	7 852
		Restaurant Group PLC	92 251	2 219
		Reuters Group Plc	451 610	37 011
		Rexam Plc	76 575	4 123
		Rheinmetall AG	40 800	20 966
		Rhodia SA	40 325	10 060
		Rieter Holding AG	7 110	20 295
		Rightmove PLC	45 734	2 730
		Rio Tinto PLC	356 400	243 801
		Robert Walters PLC	161 909	3 171
		Roche Holding AG (RO SW)	12 004	14 597
		Roche Holding AG (ROG VX)	252 182	281 593
		Rockwool International AS	280	422
		Rolls-Royce Group PLC	668 600	46 967
		Roth & Rau AG	2 605	6 376
		Rotork Plc	31 456	3 913
		Royal & Sun Alliance Insurance Group	316 592	6 036
		Royal Bank of Scotland Group Plc	4 155 635	237 384
		Royal Dutch Shell PLC A	1 394 376	378 704
		Royal Dutch Shell PLC B	1 060 938	285 278
		Royal KPN NV	714 502	83 997
		RPS Group Plc	93 366	3 844
		RTL Group SA	5 017	3 829
		Ruukki Group Oyj	436 038	11 438
		RWE AG	144 098	130 719
		Ryanair Holdings plc	75 274	3 293
		SABMiller PLC	408 983	74 508
		Sacyr Vallehermoso SA	144 602	36 347
		Safran SA	23 906	3 169
		Saft Groupe SA	26 585	7 788
		Sage Group Plc	138 097	4 086
		Saipem SpA	117 999	30 585
		Salzgitter AG	56 989	54 956
		Sampo Oyj	158 542	27 086
		Sanofi-Aventis	374 296	222 755
		Sanoma-WSOY Oyj	4 521	839
		SAP AG	333 541	111 984
		Sarantis SA	41 004	5 425
		Saras SpA	42 215	1 586
		Savills PLC	73 941	2 664
		Scana Industrier	133 876	3 012
		Schibsted ASA	13 294	3 727
		Schindler Holding AG (SCHN SE)	2 592	1 081
		Schindler Holding AG (SCHP SW)	1 724	718
		Schneider Electric SA	89 879	78 714

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Schoeller-Bleckmann Oilfield Equipment AG	7 436	4 326
		Schroders PLC (SDR LN)	18 370	3 077
		Schroders PLC (SDRC LN)	6 213	934
		SCI Entertainment Group Plc	63 312	1 548
		Scottish & Newcastle Plc	98 971	9 442
		Scottish & Southern Energy Plc	311 495	65 644
		Scottish Mortgage Investment Trust PLC	34 213	2 958
		SeaDrill Ltd	27 961	4 410
		Seat Pagine Gialle SpA	435 003	1 112
		SEB SA	8 945	10 481
		Sechilienne-Sidec	36 558	19 261
		Segro PLC	49 504	2 993
		Semapa-Sociedade de Investimento e Gestao	33 095	2 743
		Semperit AG Holding	42 955	9 863
		Sequana Capital	40 200	8 456
		Serco Group Plc	157 473	9 219
		Service Point Solutions SA	140 350	3 355
		SES GLOBAL	39 827	6 774
		Sevan Marine ASA	60 740	5 929
		Severn Trent PLC	28 476	5 619
		SEZ Holding AG	63 200	13 890
		SFC Smart Fuel Cell AG	39 414	5 045
		SGL Carbon AG	43 399	14 980
		SGS SA	554	4 266
		Shire Pharmaceuticals Plc	53 849	7 960
		Sibir Energy Plc	42 683	3 158
		Sidenor Steel Production & Manufacturing Co SA	31 625	3 036
		Siemens AG	328 475	337 894
		SIG Plc	170 680	16 323
		Signet Group PLC	207 728	1 864
		Sika AG	704	8 584
		SimCorp A/S	12 842	16 291
		Smit Internationale NV	56 520	37 236
		Smith & Nephew PLC	93 533	6 980
		Smith News PLC	106 328	4 460
		Smiths Group PLC	38 781	5 054
		Smiths News PLC	106 328	1 426
		Snai SpA	239 501	10 421
		Snam Rete Gas SpA	113 348	4 681
		SNS Reaal	14 134	2 051
		Societa Iniziative Autostradali e Servizi SpA	27 086	2 657
		Societe BIC SA	4 037	1 869
		Societe Des Autoroutes Paris-Rhin-Rhone	1 866	1 181
		Societe Fonciere Financiere et de Participations FFP	4 327	3 598
		Societe Generale	189 371	177 032
		Societe Television Francaise 1	18 156	3 140
		Soco International Plc	21 261	6 018
		Sodexo Alliance SA	141 088	55 995
		Software AG	22 351	12 594
		Sogecable SA	4 402	1 140
		Sogefi SpA	65 705	3 393

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Sol Melia SA	52 500	5 169
		Solaria Energia y Medio Ambiente SA	25 220	5 119
		Solon AG Fuer Solartechnik	3 055	2 065
		Solvay SA	65 851	59 550
		Sonae Industria SGPS SA/New	22 812	1 433
		Sonae SGPS SA	196 160	3 670
		Sonova Holding AG	9 534	6 961
		Southern Cross Healthcare Ltd	53 483	3 647
		Spectris PLC	83 867	7 337
		Speedy Hire PLC	24 204	2 610
		Sperian Protection	7 256	5 352
		Spirent Plc	427 376	3 409
		SR Teleperformance	88 455	22 056
		SSL International PLC	79 287	5 457
		St Galler Kantonalbank	2 483	7 059
		ST James's Place Capital Plc	327 576	11 527
		Stagecoach Group PLC	413 178	15 150
		Standard Chartered Plc	503 492	119 450
		Standard Life PLC	1 284 633	41 774
		Statoil ASA	470 947	94 737
		StepStone ASA	240 680	6 770
		Sthree Plc	106 062	3 043
		STMicroelectronics NV	254 090	23 530
		Stockmann Oyj Abp	10 768	3 018
		Stolt-Nielsen SA	4 646	896
		Stora Enso Oyj	231 811	22 431
		Store Electronic	82 101	10 425
		Storebrand ASA	54 630	3 687
		Straumann Holding AG	735	1 310
		Subsea 7 Inc	33 773	4 884
		Suedzucker AG	7 851	1 201
		Suez SA (LYSV BB)	79 916	8
		Suez SA (SZE FP)	472 207	207 801
		Sulzer AG	878	8 345
		Swatch Group AG (UHR VX)	11 499	22 402
		Swatch Group AG (UHRN VX)	34 713	13 247
		Swiss Life Holding	12 240	19 775
		Swiss Reinsurance	156 447	71 851
		Swisscom AG	8 268	20 868
		Syngenta AG	36 183	59 594
		Synthes Inc	17 367	13 940
		Tandberg ASA	55 513	7 500
		Tanfield Group PLC	606 535	10 652
		Tate & Lyle Plc	51 163	2 937
		Taylor Woodrow Plc	726 000	9 789
		Technip SA	11 016	5 673
		Tecnicas Reunidas SA	14 359	5 940
		Teixeira Duarte - Engenharia Construcoes SA	235 000	4 641
		Telecom Italia SpA (TIT IM)	5 208 704	104 592
		Telecom Italia SpA (TITR IM)	2 321 261	35 666
		Telefonica SA	1 766 546	370 919

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Telekom Austria AG	40 756	7 333
		Telenet Group Holding NV	49 585	9 188
		Telenor ASA	313 666	48 443
		Temenos Group AG	114 229	18 014
		Ten Cate NV	49 871	10 024
		Terna SpA	182 130	4 442
		Tesco PLC	2 862 932	175 788
		Tessengerlo Chemie NV	17 686	5 549
		TGS Nopec Geophysical Co ASA	14 566	1 293
		Thales SA	23 911	9 207
		Thomas Cook Group PLC	185 541	6 732
		Thomson	26 609	2 447
		ThyssenKrupp AG	149 717	54 256
		Tietoenator Oyj	79 803	11 583
		Tiscali SpA	143 318	2 706
		Titan Cement Co SA	6 687	1 971
		Tognum AG	26 021	5 117
		Tomkins Plc	114 072	2 594
		TomTom NV	18 731	7 900
		Total SA	891 157	478 566
		TPG NV	318 126	84 925
		Travis Perkins PLC	84 008	13 013
		Trevi Finanziaria SpA	52 735	6 104
		Trinity Mirror Plc	33 422	1 499
		TrygVesta AS	38 539	18 014
		Tubacex SA	226 887	14 322
		Tubos Reunidos SA	279 462	12 808
		TUI AG	73 733	13 329
		Tullow Oil Plc	67 162	5 629
		UBISOFT Entertainment	22 658	14 874
		UBS AG	778 592	232 906
		UCB SA	13 639	3 998
		UK Coal PLC	92 325	5 488
		Umicore	6 666	10 708
		Unibail	32 038	45 387
		UniCredito Italiano SpA	3 759 272	201 772
		Unilever NV	595 108	141 431
		Unilever PLC	473 604	115 162
		Union Fenosa SA	56 001	24 443
		Unione di Banche Italiane SCPA	590 666	104 988
		Unipol SpA (UNI IM)	70 586	1 571
		Unipol SpA (UNIP IM)	170 844	3 499
		Unit 4 Agresso NV	62 646	11 367
		United Business Media PLC	22 996	1 922
		United Internet AG	25 576	4 024
		United Utilities PLC	367 497	35 795
		UPM-Kymmene Oyj	194 526	25 404
		Valeo SA	107 994	28 778
		Vallourec	19 251	33 681
		Valora Holding AG	9 134	14 326
		Vanco PLC	221 738	5 328

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	EQUITY	Vedanta Resources PLC	17 387	4 581
		Vedior NV	144 556	23 522
		Veidekke ASA	89 917	5 345
		Venture Production PLC	23 626	2 316
		Veolia Environnement	167 487	98 838
		Verbund - Oesterreichische Elektrizitaetswirtschafts AG	4 785	2 165
		Vestas Wind Systems A/S	15 706	10 814
		Vetoquinol SA	33 195	8 119
		Vetropack Holding AG	804	9 547
		Vidrala SA	23 294	5 558
		Vilmorin et Compagnie	11 919	12 079
		Vinci SA	176 255	84 359
		Viohalco	84 133	7 902
		Virbac SA	21 168	13 530
		Viscofan SA	20 019	2 739
		Vivendi SA	436 863	129 541
		Vodafone Group PLC	19 681 704	476 040
		Voestalpine AG	127 680	59 662
		Volkswagen AG (VOW GY)	83 819	123 639
		Volkswagen AG (VOW3 GR)	41 106	38 843
		Vontobel Holding AG	24 819	7 757
		Vossloh AG	4 269	3 231
		VT Group PLC	59 583	5 286
		Wacker Chemie AG	1 503	2 808
		Wartsila Oyj	17 919	8 820
		Weir Group Plc (The)	71 862	7 484
		Wellstream Holdings PLC	40 479	5 640
		Wendel Investissement	14 129	13 210
		Whitbread PLC	23 178	4 183
		Wiener Staedtsche Allgemeine Versicherung AG	3 460	1 798
		Wienerberger AG	9 051	3 246
		William Demant Holding	2 063	1 237
		William Hill PLC	38 023	2 566
		Wincanton Plc	66 290	3 156
		Wirecard AG	75 539	8 159
		Witan Investment Trust PLC	33 915	2 088
		Wolseley Plc	754 392	72 017
		Wolters Kluwer NV	30 143	6 403
		WPP Group Plc	448 565	37 339
		Xstrata PLC	265 869	121 430
		Yara International ASA	22 983	6 880
		Yell Group PLC	83 376	4 301
		Zardoya-Otis SA	9 596	1 696
		Zignago Vetro SpA	134 004	5 741
		Zumtobel AG	38 043	8 894
		Zurich Financial Services AG	59 106	112 192
	EQUITY Total			27 440 378
	DERIVATIVE			
		DJ EuroStoxx50 FUTR Mar08	605	2 335
		EFG Eurobank Ergasias -RTS	-22	0

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
European Equity Portfolio	DERIVATIVE	FTSE 100 IDX FUTR Mar08	163	965
		Piccolo Credito Valtellinese Scarl Rights	3 118	98
		Rolls Royce Redemption Shares	58 371 697	8
		SCHNEIDER ELECTRIC SA-RTS	-16	0
		SWISS MKT IX FUTR Mar08	92	0
	DERIVATIVE Total			3 407
European Equity Portfolio Total				27 443 785
Far-East Equity Portfolio	EQUITY			
		ABC Learning Centres Ltd	126 800	3 727
		Adelaide Brighton Ltd	50 400	995
		Agile Property Holdings Ltd	451 300	5 312
		AGL Energy Ltd	133 900	10 122
		Air New Zealand Ltd	53 600	501
		Allco Finance Group Ltd	85 300	3 001
		Allgreen Properties Ltd	307 000	2 054
		Alumina Ltd	354 800	12 826
		Arcor Ltd	270 800	10 619
		AMP Ltd	548 100	30 949
		Ansell Ltd	47 900	3 281
		APN News & Media Ltd	59 200	1 771
		Aristocrat Leisure Ltd	142 800	9 117
		Asciano Group	205 200	8 152
		ASM Pacific Technology	600 700	28 555
		Auckland International Airport Ltd	245 700	3 556
		Austereo Group Ltd	56 100	764
		Australia & New Zealand Banking Group Ltd	936 055	145 871
		Australian Pharmaceutical Industries Ltd	53 000	549
		Australian Stock Exchange Ltd	52 100	17 888
		Australian Wealth Management Ltd	106 700	1 526
		AWB Ltd	84 200	1 400
		AXA Asia Pacific Holdings Ltd	376 600	15 773
		Babcock & Brown Ltd	63 000	9 707
		Bank of East Asia Ltd	474 000	20 961
		Bank of Queensland Ltd	38 600	3 899
		Beijing Enterprises Holdings Ltd	92 000	2 825
		Bendigo Bank Ltd	79 939	6 696
		BHP Billiton Ltd	1 782 119	405 958
		BIL International Ltd	151 000	576
		Billabong International Ltd	51 100	4 298
		BlueScope Steel Ltd	212 800	11 654
		BOC Hong Kong Holdings Ltd	1 230 500	22 286
		Boral Ltd	189 300	6 575
		Brambles Ltd	1 210 314	79 194
		Brilliance China Automotive Holdings Ltd	1 042 000	1 503
		Cafe de Coral Holdings Ltd	104 000	1 653
		Caltex Australia Ltd	42 800	4 705
		CapitaCommercial Trust	354 000	3 878
		CapitaLand Ltd	632 000	17 792

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Far-East Equity Portfolio	EQUITY	CapitaMall Trust	397 000	6 168
		Cathay Pacific Airways Ltd	470 000	7 947
		Centro Properties Group/New	269 800	1 546
		Centro Retail Group	728 000	3 925
		CFS Retail Property Trust	534 600	7 099
		Challenger Financial Services Group Ltd	134 000	3 795
		Chaoda Modern Agriculture	315 200	1 845
		Chartered Semiconductor Manufacturing Ltd	342 000	1 482
		Cheung Kong Holdings Ltd	515 000	61 556
		Cheung Kong Infrastructure Holdings Ltd	117 000	2 827
		China Everbright Ltd	250 000	5 129
		China Insurance International Holdings Co Ltd	220 000	3 902
		China Mengniu Dairy Co Ltd	1 459 000	34 588
		China Merchants Holdings International Co Ltd	366 000	14 714
		China Mobile Hong Kong Ltd	3 049 000	348 514
		China Netcom Group Corp Hong Kong Ltd	373 000	7 250
		China Overseas Land & Investment Ltd	2 634 333	35 199
		China Resources Enterprise	366 000	10 163
		China Resources Land Ltd	432 000	6 173
		China Resources Power Holdings Co	356 000	7 953
		China Travel International Inv HK	930 000	3 962
		China Unicom Ltd	1 188 000	17 627
		Chinese Estates Holdings Ltd	284 000	3 333
		CITIC International Financial Holdings Ltd	604 000	2 438
		Citic Pacific Ltd	337 000	12 165
		City Developments Ltd	994 000	63 376
		CLP Holdings Ltd	547 500	24 166
		CNOOC Ltd	7 734 000	85 133
		Cnpc Hong Kong Ltd	790 000	3 268
		Coca-Cola Amatil Ltd	433 847	23 341
		Cochlear Ltd	15 600	6 631
		Cofco International Ltd	398 000	1 917
		ComfortDelgro Corp Ltd	674 000	5 538
		Commonwealth Bank of Australia	645 445	216 478
		Commonwealth Property Office Fund	534 400	4 686
		Computershare Ltd	169 800	9 521
		Consolidated Media Holdings Ltd	325 041	7 747
		Contact Energy Ltd	77 000	3 156
		Corporate Express Australia Ltd	21 000	751
		Cosco Corp Singapore Ltd	279 000	7 241
		COSCO Pacific Ltd	2 088 000	35 999
		Country Garden Holdings Co Ltd	938 100	7 014
		Creative Technology Ltd	29 800	847
		Crown Ltd	360 301	27 501
		CSL Ltd/Australia	370 879	76 528
		CSR Ltd	266 800	4 694
		Dah Sing Banking Group Ltd	24 800	372
		DAH Sing Financial	677 600	43 304
		DB RREEF Trust	874 400	9 924
		DBS Group Holdings Ltd	601 000	55 859
		Denway Motors Ltd	1 624 000	6 744

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Far-East Equity Portfolio	EQUITY	Downer EDI Ltd	80 200	2 449
		Dyno Nobel Ltd	1 690 907	21 399
		Energy Resources of Australia Ltd	21 600	2 390
		Envestra Ltd	195 900	1 056
		Esprit Holdings Ltd	273 700	26 317
		First Pacific Co	5 162 000	25 886
		Fisher & Paykel Appliances Holdings Ltd	85 300	1 455
		Fisher & Paykel Healthcare Corp	181 500	3 151
		Fletcher Building Ltd	143 100	8 185
		Flight Centre Ltd	23 000	4 216
		Fortescue Metals Group Ltd	631 600	26 883
		Foster's Group Ltd	1 163 186	43 237
		Foxconn International Holdings Ltd	603 300	8 751
		Franshion Properties China Ltd	4 674 000	16 233
		Fraser and Neave Ltd	428 600	11 354
		Futuris Corp Ltd	249 100	3 039
		Galaxy Entertainment Group Ltd	362 600	2 203
		General Property Trust	627 900	14 396
		Giordano International Ltd	568 000	1 761
		Global Bio-Chem Technology Group Co Ltd	356 000	696
		Goodman Fielder Ltd	423 400	4 553
		Goodman Group	493 300	13 689
		Great Eagle Hldg Co	96 000	2 320
		Greentown China Holdings Ltd	210 400	2 124
		Guangdong Investments Ltd	470 000	1 734
		Guangzhou Investment Co Ltd	1 430 000	2 714
		Gunns Ltd	103 600	2 140
		Guoco Group Ltd	35 000	3 029
		GWA International Ltd	62 300	1 255
		Hang Lung Group Ltd	1 198 000	42 302
		Hang Lung Properties Ltd	602 000	17 614
		Hang Seng Bank Ltd	547 900	73 073
		Harvey Norman Holdings Ltd	247 500	9 551
		Haw Par Corp Ltd	58 000	1 852
		Henderson Investment Ltd	336 000	471
		Henderson Land Development Co Ltd	328 224	19 983
		Hengan International Group Co Ltd	257 000	7 456
		Hong Kong & China Gas	1 370 000	27 140
		Hong Kong Aircraft Engineerg	24 400	4 292
		Hong Kong Exchanges and Clearing Ltd	314 500	57 664
		Hongkong & Shanghai Hotels/The	178 000	2 021
		HongKong Electric Holdings	486 000	18 067
		Hopewell Highway Infrastructure Ltd	190 000	1 055
		Hopewell Holdings	255 000	7 609
		Hopson Development Holdings Ltd	162 600	2 904
		Hotel Properties Ltd	43 000	788
		Hutchison Telecommunications International Ltd	462 000	4 488
		Hutchison Whampoa Ltd	1 155 000	84 679
		Hysan Development Co Ltd	260 000	4 795
		Iluka Resources Ltd	87 200	2 276
		Industrial & Commercial Bank of China Ltd/Hong Kong	109 000	1 897

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Far-East Equity Portfolio	EQUITY	Insurance Australia Group Ltd	552 400	12 916
		International Bank Of Asia Ltd	112 000	444
		James Hardie Industries NV	606 072	22 185
		Jardine Cycle & Carriage Ltd	355 000	34 748
		JCG Holdings Ltd	16 000	66
		John Fairfax Holdings Ltd	113 600	3 017
		Johnson Electric Holdings Ltd	588 000	2 086
		Keppel Corp Ltd	361 200	21 083
		Keppel Land Ltd	117 000	3 824
		Kerry Properties Ltd	1 358 000	70 521
		Kingboard Chemical Holdings Ltd	179 500	6 904
		Kiwi Income Property Trust	276 724	1 844
		Lee & Man Paper Manufacturing Ltd	112 000	3 180
		Leighton Holdings Ltd	40 500	14 066
		Lend Lease Corp Ltd	366 760	36 008
		Lenovo Group Ltd	1 080 000	6 275
		Li & Fung Ltd	2 280 000	59 531
		Link REIT/The	665 500	9 311
		Lion Nathan Ltd	331 980	18 105
		Liu Chong Hing Bank Ltd	24 000	369
		Macquarie Airports Management Ltd	187 800	4 316
		Macquarie Communications Infrastructure Group	622 286	19 176
		Macquarie Group Ltd	80 200	34 681
		Macquarie Infrastructure Group	747 300	12 850
		Macquarie Office Trust	664 000	5 275
		Melco International Development	155 500	1 511
		Metcash Ltd	244 500	6 036
		Minara Resources Ltd	112 000	3 960
		Mirvac Group	316 200	10 767
		MobileOne Ltd	249 000	2 124
		MTR Corp	1 607 500	38 241
		National Australia Bank Ltd	792 105	169 874
		Neptune Orient Lines Ltd	194 000	3 406
		New World Development Ltd	835 000	19 137
		Newcrest Mining Ltd	132 095	24 813
		Next Media Ltd	164 000	377
		Nine Dragons Paper Holdings Ltd	365 600	5 976
		Noble Group Ltd	263 000	2 870
		Nufarm Ltd	55 500	4 463
		Oil Search Ltd	342 600	9 430
		OneSteel Ltd	266 477	9 300
		Orica Ltd	242 060	43 615
		Orient Overseas International Ltd	69 500	3 324
		Oriental Press Group	308 000	347
		Origin Energy Ltd	261 000	13 108
		Oversea-Chinese Banking Corp	710 000	26 428
		Oxiana Ltd	469 200	9 266
		Pacific Century Regional Developments Ltd	77 000	119
		Paladin Resources Ltd	169 500	6 531
		PaperlinX Ltd	126 900	1 916
		Parkson Retail Group Ltd	45 500	3 543

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Far-East Equity Portfolio	EQUITY	Parkway Holdings Ltd	207 000	3 681
		PCCW Ltd	1 593 000	6 114
		People's Food Holdings Ltd	79 000	394
		Perpetual Trustees Australia Ltd	11 200	4 210
		Ping An Insurance Group Co of China Ltd	311 000	21 577
		Port of Tauranga Ltd	19 800	677
		Qantas Airways Ltd	287 300	8 870
		QBE Insurance Group Ltd	654 836	123 898
		Resmed Inc	389 463	13 151
		Rio Tinto Ltd	228 595	173 771
		Santos Ltd	167 700	13 438
		SCMP Group Ltd	362 000	816
		SembCorp Industries Ltd	1 120 000	29 167
		SembCorp Marine Ltd	270 200	4 901
		Semiconductor Manufacturing International Corp	1 243 000	845
		Shanghai Industrial Holdings Ltd	157 000	4 425
		Shangri-La Asia Ltd	2 650 000	53 816
		Shenzhen International Holdings	3 517 500	3 061
		Shenzhen Investment Ltd	414 000	1 915
		Shimao Property Holdings Ltd	378 700	6 247
		Shun TAK Holdings Ltd	318 000	3 232
		SIA Engineering Co Ltd	42 700	857
		Sigma Pharmaceuticals Ltd	248 700	2 251
		Sims Group Ltd	40 300	6 141
		Singapore Airlines Ltd	189 267	14 770
		Singapore Exchange Ltd	590 000	35 551
		Singapore Land Ltd	36 000	1 293
		Singapore Post Ltd	523 000	2 630
		Singapore Press Holdings Ltd	491 000	9 921
		Singapore Telecommunications Ltd	3 470 409	62 329
		Sino Land Co	708 000	16 256
		Sky City Entertainment Group Ltd	157 510	3 604
		Sky Network Television Ltd	42 500	1 268
		SmarTone Telecommunications Holding Ltd	157 000	951
		SMRT Corp Ltd	241 000	1 818
		Sonic Healthcare Ltd	99 400	9 432
		SP AusNet	361 600	2 483
		Spotless Group Ltd	80 500	1 896
		St George Bank Ltd	161 800	29 006
		StarHub Ltd	225 806	2 849
		STATS ChipPAC Ltd	84 000	603
		Stockland	431 700	20 628
		Sun Hung Kai Properties Ltd	557 000	76 456
		Suncorp-Metway Ltd	552 679	53 069
		Suntec Real Estate Investment Trust	1 375 000	10 557
		Swire Pacific Ltd	1 226 500	109 288
		Symbion Health Ltd	1 080 370	24 402
		TABCORP Holdings Ltd	413 968	34 722
		Tattersall's Ltd	361 600	8 188
		Techtronic Industries Co	494 500	3 189
		Telecom Corp of New Zealand Ltd	557 811	12 069

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Far-East Equity Portfolio	EQUITY	Television Broadcasts Ltd	110 000	4 272
		Telstra Corp Ltd	2 584 342	68 784
		Ten Network Holdings Ltd	164 500	2 558
		Tencent Holdings Ltd	206 500	10 107
		Texwinca Holdings Ltd	202 000	1 174
		Tingyi Cayman Islands Holding Corp	642 000	6 705
		Toll Holdings Ltd	186 500	12 119
		Tower Australia Group Ltd	79 600	1 265
		TPV Technology Ltd	498 000	2 336
		Transurban Group	462 998	17 972
		United Industrial Corp Ltd	274 000	3 383
		United Overseas Bank Ltd	781 000	69 784
		United Overseas Land Ltd	683 000	13 861
		Vector Ltd	53 800	589
		Venture Corp Ltd	90 000	5 173
		Warehouse Group Ltd	37 100	1 052
		Wesfarmers Ltd (WES AU)	159 294	36 612
		Wesfarmers Ltd (WESN AU)	43 794	10 115
		West Australian Newspapers Holdings Ltd	14 800	1 052
		Westfield Group	767 790	91 502
		Westpac Banking Corp	976 964	154 796
		Wharf Holdings Ltd	396 000	13 409
		Wheelock & Co Ltd	224 000	4 456
		Wheelock Properties S Ltd	80 000	769
		Wilmar International Ltd	753 200	18 228
		Wing Hang Bank Ltd	333 950	32 304
		Wing Lung Bank	28 600	2 264
		Wing Tai Holdings Ltd	199 000	2 413
		Woodside Petroleum Ltd	296 717	84 850
		Woolworths Ltd	673 748	129 962
		WorleyParsons Ltd	67 200	19 831
		Yanlord Land Group Ltd	187 000	2 788
		Yue Yuen Industrial Holdings	164 500	3 818
Zinifex Ltd	148 900	10 478		
EQUITY Total				5 616 826
DERIVATIVE				
		HANG SENG IDX FUT Jan08	23	-5
		MSCI SING IX ETS Jan08	11	67
		SPI 200 FUTURES Mar08	48	295
		Wharf Holdings Ltd - RIGHTS	47 250	419
DERIVATIVE Total				776
Far-East Equity Portfolio Total				5 617 602
Japan Equity Portfolio				
	EQUITY			
		77 Bank Ltd/The	127 000	5 136
		ABC-Mart Inc	8 200	1 158
		Acom Co Ltd	34 660	4 582
		Advantest Corp	61 800	11 369

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Aeon Co Ltd	255 400	24 202
		Aeon Credit Service Co Ltd	35 600	3 419
		Aeon Mall Co Ltd	31 400	5 359
		Ahresty Corp	106 300	11 192
		Aichi Steel Corp	21 000	667
		Aiful Corp	24 750	2 858
		Aioi Insurance Co Ltd	253 000	7 728
		Aisin Seiki Co Ltd	181 100	48 823
		Ajinomoto Co Inc	220 000	16 177
		Alfresa Holdings Corp	12 100	4 718
		All Nippon Airways Co Ltd	279 000	6 666
		Alps Electric Co Ltd	52 900	4 434
		Amada Co Ltd	132 000	7 499
		Aoyama Trading Co Ltd	18 900	3 182
		Aozora Bank Ltd	331 000	6 262
		Asahi Breweries Ltd	151 100	16 539
		Asahi Glass Co Ltd	379 000	32 867
		Asahi Kasei Corp	453 000	19 498
		Asatsu-DK Inc	12 100	2 191
		Asics Corp	65 000	6 054
		Atrium Co Ltd	54 000	7 232
		Autobacs Seven Co Ltd	9 600	1 258
		Awa Bank Ltd/The	63 000	2 307
		Bank of Kyoto Ltd/The	117 000	8 975
		Bank of Nagoya Ltd/The	77 000	3 047
		Bank of Yokohama Ltd/The	453 000	20 546
		Benesse Corp	34 600	9 548
		Bosch Automotive Systems Corp	90 000	2 832
		Bridgestone Corp	262 100	30 144
		Brother Industries Ltd	120 000	10 018
		Calsonic Kansei Corp	37 000	1 222
		Canon Electronics Inc	50 100	7 246
		Canon Inc	680 698	204 775
		Canon Sales Co Inc	33 000	3 971
		Capcom Co Ltd	45 600	7 532
		Casio Computer Co Ltd	90 500	6 801
		Central Glass Co Ltd	54 000	1 325
		Central Japan Railway Co	722	39 806
		Chiba Bank Ltd/The	465 000	26 986
		Chiyoda Corp	62 000	4 566
		Chubu Electric Power Co Inc	251 900	42 480
		Chugai Pharmaceutical Co Ltd	98 100	9 080
		Chugoku Bank Ltd/The	76 000	6 863
		Chugoku Electric Power Co Inc/The	120 000	15 099
		Circle K Sunkus Co Ltd	19 400	1 857
		Citizen Watch Co Ltd	123 600	7 787
		CMIC Co Ltd	5 980	10 552
		Coca-Cola West Japan Co Ltd	20 700	2 964
		Cosmo Oil Co Ltd	277 000	6 731
		Credit Saison Co Ltd	78 100	13 826
		CSK Corp	27 000	5 654

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Dai Nippon Printing Co Ltd	233 000	22 147
		Daicel Chemical Industries Ltd	757 000	29 342
		Daido Steel Co Ltd	146 000	7 087
		Daiei Inc/The	31 950	1 109
		Daihatsu Motor Co Ltd	75 000	4 560
		Daiichi Sankyo Co Ltd	437 400	82 893
		Daikin Industries Ltd	92 900	33 644
		Dainippon Ink and Chemicals Inc	240 000	7 775
		Dainippon Pharmaceutical Co Ltd	68 000	3 218
		Dainippon Screen Manufacturing Co Ltd	86 000	3 110
		Daishi Bank Ltd/The	102 000	2 691
		Daito Trust Construction Co Ltd	38 400	13 751
		Daiwa House Industry Co Ltd	194 000	16 195
		Daiwa Securities Group Inc	604 000	35 502
		Denki Kagaku Kogyo K K	195 000	5 494
		Denso Corp	363 500	96 314
		Dentsu Inc	596	10 206
		Diamond Lease Co Ltd	26 210	5 625
		Disco Corp	8 400	3 047
		Don Quijote Co Ltd	26 200	3 335
		Doutor Nichires Holdings Co Ltd	16 500	1 723
		Dowa Mining Co Ltd	132 000	5 987
		East Japan Railway Co	2 770	147 751
		Ebara Corp	141 000	3 116
		EDION Corp	34 800	2 446
		Eisai Co Ltd	95 600	24 335
		Electric Power Development Co	71 880	17 341
		Elpida Memory Inc	40 300	9 046
		Ezaki Glico Co Ltd	40 000	2 520
		FamilyMart Co Ltd	32 000	6 461
		Fanuc Ltd	106 800	67 223
		Fast Retailing Co Ltd	23 000	10 618
		Fuji Electric Holdings Co Ltd	258 000	5 836
		Fuji Fire & Marine Insurance Co Ltd/The	37 000	644
		Fuji Heavy Industries Ltd	255 000	7 701
		Fuji Photo Film Co Ltd	321 600	88 003
		Fuji Television Network Inc	232	2 483
		Fujikura Ltd	150 000	4 929
		Fujitsu Ltd	667 000	29 056
		Fukuoka Financial Group Inc	371 100	14 041
		Fukuyama Transporting Co Ltd	31 000	807
		Funai Electric Co Ltd	5 500	1 546
		Furukawa Electric Co Ltd	221 000	5 549
		Gigas K's Denki Corp	98 100	16 572
		Gunma Bank Ltd/The	164 000	7 002
		Gunze Ltd	58 000	1 654
		Hachijuni Bank Ltd/The	175 000	7 634
		Hakuhodo DY Holdings Inc	11 240	4 032
		Hamamatsu Photonics KK	26 000	5 565
		Hankyu Corp	545 400	15 240
		Hankyu Department Stores	53 000	2 680

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Haseko Corp	537 500	6 001
		Heiwa Corp	19 000	1 086
		Higo Bank Ltd/The	79 000	3 313
		Hikari Tsushin Inc	8 400	1 856
		Hino Motors Ltd	109 000	4 584
		Hirose Electric Co Ltd	12 900	9 642
		Hiroshima Bank Ltd/The	212 000	7 432
		Hisamitsu Pharmaceutical Co Inc	18 000	3 541
		Hitachi Cable Ltd	66 000	2 535
		Hitachi Capital Corp	16 900	1 405
		Hitachi Chemical Co Ltd	45 000	6 704
		Hitachi Construction Machinery Co Ltd	33 000	6 396
		Hitachi High-Technologies Corp	17 800	2 518
		Hitachi Koki Co Ltd	108 700	11 068
		Hitachi Ltd	1 074 000	51 757
		Hitachi Maxell Ltd	13 800	1 083
		Hitachi Metals Ltd	341 000	29 749
		Hitachi Software Engineering Co Ltd	10 400	1 273
		Hitachi Zosen Corp	1 413 500	12 511
		Hokkaido Electric Power Co Inc	69 800	9 772
		Hokkoku Bank Ltd/The	97 000	2 873
		Hokuhoku Financial Group Inc	451 000	8 480
		Hokuriku Electric Power Co	71 300	9 611
		Honda Motor Co Ltd	831 900	180 477
		House Foods Corp	24 400	2 657
		Hoya Corp	137 300	28 277
		Hyakugo Bank Ltd/The	87 000	3 121
		Hyakujushi Bank Ltd/The	86 000	2 791
		Ibiden Co Ltd	75 700	37 277
		Icom Inc	49 500	7 932
		Idemitsu Kosan Co Ltd	8 700	5 964
		Inpex Holdings Inc	296	20 720
		Intellex Co Ltd	637	6 265
		Iriso Electronics Co Ltd	65 800	9 155
		Isetan Co Ltd	75 800	6 661
		Ishikawajima-Harima Heavy Industries Co Ltd	446 000	6 012
		Isuzu Motors Ltd	549 000	16 135
		Ito En Ltd	32 700	4 020
		Itochu Corp	993 000	62 732
		Itochu Techno-Science Corp	12 700	2 763
		Iyo Bank Ltd/The	106 000	6 703
		Izumi Co Ltd	27 200	2 633
		J Front Retailing Co Ltd	172 797	9 867
		Jafco Co Ltd	15 600	3 321
		Japan Airlines Corp	390 000	5 753
		Japan General Estate Co Ltd/The	56 300	4 912
		Japan Petroleum Exploration Co	12 500	5 908
		Japan Steel Works Ltd/The	117 000	11 148
		Japan Tobacco Inc	4 112	158 909
		JFE Holdings Inc	335 700	109 923
		JGC Corp	81 000	9 039

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Joyo Bank Ltd/The	271 000	9 799
		JS Group Corp	101 400	10 495
		JSR Corp	82 900	13 836
		Juroku Bank Ltd/The	106 000	3 771
		kabu.com Securities Co Ltd	148	1 319
		Kagoshima Bank Ltd/The	70 000	3 098
		Kajima Corp	344 000	7 264
		Kamigumi Co Ltd	90 000	4 212
		Kandenko Co Ltd	32 000	1 166
		Kaneka Corp	78 000	4 179
		Kansai Electric Power Co Inc/The	310 000	46 719
		Kansai Paint Co Ltd	93 000	4 353
		Kansai Urban Banking Corp	43 000	878
		Kao Corp	236 000	45 874
		Kawasaki Heavy Industries Ltd	536 000	10 264
		Kawasaki Kisen Kaisha Ltd	199 000	12 641
		KDDI Corp	2 401	113 152
		Keihan Electric Railway Co Ltd	225 000	5 675
		Keihin Electric Express Railway Co Ltd	175 000	6 955
		Keio Electric Railway Co Ltd	195 000	7 649
		Keisei Electric Railway Co Ltd	113 000	3 909
		Keiyo Bank Ltd/The	353 000	13 152
		Kenedix Inc	1 136	11 895
		Keyence Corp	15 840	25 265
		Kikkoman Corp	64 000	5 691
		Kinden Corp	76 000	3 860
		Kintetsu Corp	551 000	11 061
		Kirin Brewery Co Ltd	318 000	30 189
		Kobayashi Pharmaceutical Co Ltd	9 500	2 297
		Kobe Steel Ltd	2 239 000	47 149
		Koei Co Ltd	5 900	727
		Koito Manufacturing Co Ltd	39 000	3 443
		Kokuyo Co Ltd	34 700	2 028
		Komatsu Electronic Metals Co Ltd	3 900	889
		Komatsu Ltd	684 100	120 313
		Komeri Co Ltd	18 000	3 124
		Konami Corp	82 200	9 914
		Konica Minolta Holdings Inc	171 500	19 635
		Kose Corp	12 910	2 222
		Koyo Seiko Co Ltd	133 600	15 535
		Kubota Corp	280 000	12 262
		Kuraray Co Ltd	331 500	26 063
		Kurita Water Industries Ltd	41 400	8 119
		Kyocera Corp	81 900	46 955
		Kyowa Hakko Kogyo Co Ltd	122 000	8 427
		Kyushu Electric Power Co Inc	152 800	24 309
		Lawson Inc	31 700	7 262
		Leopalace21 Corp	52 200	9 090
		Lintec Corp	12 400	1 363
		Lion Corp	82 000	2 533
		Mabuchi Motor Co Ltd	16 400	6 395

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Makita Corp	46 600	12 779
		Marubeni Corp	918 000	42 115
		Maruetsu Inc/The	85 000	2 383
		Marui Co Ltd	111 400	7 109
		Maruichi Steel Tube Ltd	29 100	4 680
		Matsui Securities Co Ltd	52 700	2 698
		Matsumotokiyoshi Holdings Co Ltd	14 600	2 297
		Matsushita Electric Industrial Co Ltd	1 052 000	140 892
		Matsushita Electric Works Ltd	98 000	7 013
		Mazda Motor Corp	304 000	9 814
		MEDICEO Holdings Co Ltd	75 500	7 229
		Meiji Dairies Corp	108 000	3 561
		Meiji Seika Kaisha Ltd	108 000	2 968
		Millea Holdings Inc	265 000	57 797
		Mimasu Semiconductor Industry Co Ltd	90 300	10 840
		Minebea Co Ltd	161 000	6 678
		Misumi Corp	22 900	2 583
		Mitsubishi Chemical Holdings Corp	572 000	28 392
		Mitsubishi Corp	901 600	159 608
		Mitsubishi Electric Corp	1 320 000	89 194
		Mitsubishi Estate Co Ltd	441 000	68 757
		Mitsubishi Gas Chemical Co Inc	149 000	9 482
		Mitsubishi Heavy Industries Ltd	1 450 000	40 349
		Mitsubishi Logistics Corp	55 000	3 990
		Mitsubishi Materials Corp	386 000	10 674
		Mitsubishi Motors Corp	1 772 000	19 375
		Mitsubishi Rayon Co Ltd	195 000	6 126
		Mitsubishi Tokyo Financial Group Inc	5 506 473	333 534
		Mitsui & Co Ltd	804 000	110 004
		Mitsui Chemicals Inc	242 000	10 276
		Mitsui Engineering & Shipbuilding Co Ltd	271 000	6 836
		Mitsui Fudosan Co Ltd	379 000	53 280
		Mitsui Mining & Smelting Co Ltd	249 000	6 454
		Mitsui OSK Lines Ltd	382 000	31 514
		Mitsui Sumitomo Insurance Co Ltd	650 000	40 913
		Mitsui Trust Holdings Inc	414 000	20 526
		Mitsukoshi Ltd	181 000	5 319
		Mitsumi Electric Co Ltd	35 300	7 760
		MIYANO MACHINERY INC	443 000	7 894
		Mizuho Financial Group Inc	5 439	168 027
		Mizuho Investors Securities Co Ltd	172 000	1 662
		Mizuho Trust & Banking Co Ltd	653 000	7 858
		Mochida Pharmaceutical Co Ltd	35 000	2 069
		Monex Beans Holdings Inc	435	1 867
		Mori Seiki Co Ltd	34 000	4 249
		Moshi Moshi Hotline Inc	51 400	16 771
		Murata Manufacturing Co Ltd	229 900	86 185
		Musashino Bank Ltd/The	12 200	3 748
		Nagoya Railroad Co Ltd	259 000	4 825
		Namco Bandai Holdings Inc	86 400	8 732
		Nanto Bank Ltd/The	107 000	3 547

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	NEC Corp	654 000	19 485
		NEC Electronics Corp	11 000	1 696
		NGK Insulators Ltd	115 000	20 159
		NGK Spark Plug Co Ltd	45 000	5 092
		NHK Spring Co Ltd	82 000	4 881
		Nichicon Corp	19 400	1 274
		Nichirei Corp	91 000	2 448
		Nidec Corp	85 500	40 956
		Nikko Cordial Corp	125 700	12 086
		Nikon Corp	129 000	28 882
		Nintendo Co Ltd	59 300	229 509
		Nippon Chemi-Con Corp	239 000	9 374
		Nippon Electric Glass Co Ltd	251 000	26 515
		Nippon Express Co Ltd	723 000	24 051
		Nippon Kayaku Co Ltd	67 000	2 833
		Nippon Light Metal Co Ltd	185 000	2 087
		Nippon Meat Packers Inc	76 000	4 955
		Nippon Mining Holdings Inc	288 500	11 950
		Nippon Oil Corp	472 000	24 821
		Nippon Paint Co Ltd	100 000	3 176
		Nippon Paper Group Inc	360	6 998
		Nippon Sheet Glass Co Ltd	290 000	9 580
		Nippon Shinpan Co Ltd	163 000	2 348
		Nippon Shokubai Co Ltd	62 000	3 856
		Nippon Steel Corp	2 190 000	87 674
		Nippon Telegraph & Telephone Corp	2 907	94 011
		Nippon Television Network Corp	2 560	2 220
		Nippon Yusen Kabushiki Kaisha	397 000	20 395
		Nipponkoa Insurance Co Ltd	269 000	15 827
		Nipro Corp	17 000	2 208
		Nishi-Nippon City Bank Ltd/The	260 000	4 212
		Nishi-Nippon Railroad Co Ltd	107 000	2 284
		Nissan Chemical Industries Ltd	85 000	7 184
		Nissan Motor Co Ltd	1 245 200	88 606
		Nissay Dowa General Insurance Co Ltd	53 000	1 668
		Nisshin Seifun Group Inc	84 000	5 457
		Nisshin Steel Co Ltd	326 000	7 412
		Nisshinbo Industries Inc	217 000	17 161
		Nissin Co Ltd	49 825	669
		Nissin Food Products Co Ltd	41 800	8 730
		Nissin Kogyo Co Ltd	87 700	13 293
		Nitori Co Ltd	13 350	4 140
		Nitto Boseki Co Ltd	341 000	5 425
		Nitto Denko Corp	91 900	31 474
		NOK Corp	56 100	7 708
		Nomura Holdings Inc	842 400	92 352
		Nomura Real Estate Holdings Inc	139 600	21 806
		Nomura Research Institute Ltd	143 900	30 636
		NS Solutions Corp	55 900	10 640
		NSD CO LTD	111 900	9 587
		NSK Ltd	179 000	12 075

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	NTN Corp	143 000	8 033
		NTT Data Corp	956	27 487
		NTT DoCoMo Inc	7 875	84 739
		NTT Urban Development Corp	1 962	20 545
		Obayashi Corp	235 000	7 641
		OBIC Business Consultants Ltd	750	282
		Obic Co Ltd	2 550	3 048
		Odakyu Electric Railway Co Ltd	238 000	9 790
		Ogaki Kyoritsu Bank Ltd/The	84 000	3 023
		OJI Paper Co Ltd	345 000	10 957
		Okasan Holdings Inc	32 000	1 176
		Oki Electric Industry Co Ltd	179 000	1 812
		Okinawa Cellular Telephone Co	774	10 971
		Okuma Corp	49 000	3 413
		Olympus Corp	88 000	23 520
		OMC Card Inc	29 900	668
		Omron Corp	107 500	16 574
		Ono Pharmaceutical Co Ltd	39 100	11 808
		Onward Holdings Co Ltd	59 000	3 912
		Oracle Corp Japan	9 300	2 652
		Oriental Land Co Ltd	17 400	6 785
		ORIX Corp	39 300	43 403
		Osaka Gas Co Ltd	1 198 000	38 001
		Otsuka Corp	6 000	3 329
		Pacific Metals Co Ltd	58 000	3 607
		PanaHome Corp	19 000	827
		Park24 Co Ltd	48 400	2 439
		Pioneer Corp	63 300	3 699
		Promise Co Ltd	43 800	7 044
		QP Corp	51 400	3 461
		Resona Holdings Inc	1 951	22 687
		Ricoh Co Ltd	240 000	28 672
		Rinnai Corp	15 400	3 252
		Rohm Co Ltd	50 100	28 259
		Round One Corp	149	1 922
		Ryohin Keikaku Co Ltd	11 100	4 335
		Sagami Railway Co Ltd	117 000	2 640
		Sakai Chemical Industry Co Ltd	318 000	9 824
		San-In Godo Bank Ltd/The	57 000	2 945
		Sanken Electric Co Ltd	55 000	1 912
		Sankyo Co Ltd/Gunma	21 000	6 305
		Sankyo Seiki MFG Co Ltd	42 000	2 226
		Santen Pharmaceutical Co Ltd	24 900	3 983
		Sanyo Electric Co Ltd	579 000	5 158
		Sapporo Hokuyo Holdings Inc	130	7 491
		Sapporo Holdings Ltd	119 000	6 196
		SBI E*trade Securities Co Ltd	2 229	13 411
		Secom Co Ltd	73 400	25 945
		Sega Sammy Holdings Inc	63 400	5 109
		Seijo Corp	68 700	9 141
		Seiko Epson Corp	63 700	8 937

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Seino Transportation Co Ltd	69 000	3 034
		Sekisui Chemical Co Ltd	176 000	7 667
		Sekisui House Ltd	229 000	16 004
		Seven & I Holdings Co Ltd	311 640	58 775
		SFCG Co Ltd	2 240	2 022
		Sharp Corp	359 000	41 746
		Shiga Bank Ltd/The	87 000	3 770
		Shikoku Electric Power Co Inc	80 200	13 896
		Shima Seiki Manufacturing Ltd	11 000	3 309
		Shimachu Co Ltd	22 600	4 145
		Shimadzu Corp	97 000	5 640
		Shimamura Co Ltd	7 000	11 183
		Shimano Inc	29 000	6 795
		Shimizu Corp	690 000	19 480
		Shin-Etsu Chemical Co Ltd	244 500	99 297
		Shinko Electric Industries	29 300	3 873
		Shinko Securities Co Ltd	244 000	6 522
		Shinmaywa Industries Ltd	322 000	7 917
		Shinsei Bank Ltd	698 500	16 487
		Shionogi & Co Ltd	387 000	44 218
		Shiseido Co Ltd	134 000	20 505
		Shizuoka Bank Ltd/The	233 000	16 539
		Shoei Co Ltd	67 712	5 927
		Showa Corp	106 000	6 353
		Showa Denko KK	392 000	9 071
		Showa Shell Sekiyu KK	222 200	15 940
		Sky Perfect Jsat Corp	456	1 150
		SMC Corp/Japan	23 000	17 724
		Softbank Corp	228 200	30 496
		Softbank Investment Corp	20 099	35 523
		Sohgo Security Services Co Ltd	22 500	2 294
		Sojitz Holdings Corp	511 800	11 992
		Sompo Japan Insurance Inc	319 000	18 658
		Sony Corp	534 500	191 716
		Sony Financial Holdings Inc	580	14 328
		Square Enix Co Ltd	21 100	4 175
		Stanley Electric Co Ltd	61 100	9 862
		Sumco Corp	115 800	21 572
		Sumisho Computer Systems Corp	12 400	1 295
		Sumitomo Bakelite Co Ltd	97 000	3 788
		Sumitomo Chemical Co Ltd	994 000	57 333
		Sumitomo Corp	1 028 000	94 382
		Sumitomo Electric Industries Ltd	483 800	49 736
		Sumitomo Forestry Co Ltd	59 000	2 782
		Sumitomo Heavy Industries Ltd	195 000	11 620
		Sumitomo Metal Industries Ltd	1 541 000	46 269
		Sumitomo Metal Mining Co Ltd	249 000	27 514
		Sumitomo Mitsui Financial Group Inc	4 395	212 816
		Sumitomo Osaka Cement Co Ltd	183 000	2 266
		Sumitomo Real Estate Sales Co Ltd	3 850	1 114
		Sumitomo Realty & Development Co Ltd	205 000	32 792

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Sumitomo Rubber Industries Inc	62 700	3 620
		Sumitomo Titanium Corp	7 000	3 377
		Sumitomo Trust & Banking Co Ltd/The	818 000	35 398
		Suruga Bank Ltd	91 000	6 412
		Suzuken Co Ltd	20 400	4 709
		Suzuki Motor Corp	403 200	78 609
		Sysmex Corp	8 100	2 226
		T&D Holdings Inc	77 600	25 903
		Taiheiyo Cement Corp	309 000	4 773
		Taisei Corp	347 000	6 063
		Taisho Pharmaceutical Co Ltd	104 000	12 936
		Taiyo Nippon Sanso Corp	520 000	31 557
		Taiyo Yuden Co Ltd	163 000	17 002
		Takara Holdings Inc	76 000	2 959
		Takasago Thermal Engineering Co Ltd	104 000	5 523
		Takashimaya Co Ltd	101 000	7 888
		Takata Corp	15 800	2 962
		Takeda Pharmaceutical Co Ltd	428 600	162 906
		Takefuji Corp	22 600	3 550
		Tanabe Seiyaku Co Ltd	82 000	5 024
		TDK Corp	40 700	19 590
		Teijin Ltd	320 000	8 868
		Terumo Corp	68 200	23 200
		THK Co Ltd	53 400	6 997
		TIS Inc	11 800	1 326
		Tobu Railway Co Ltd	275 000	8 305
		Toda Corp	89 000	2 775
		Toho Co Ltd/Tokyo	60 500	8 838
		Toho Gas Co Ltd	183 000	5 918
		Toho Titanium Co Ltd	12 400	2 410
		Tohoku Electric Power Co Inc	161 900	23 603
		Tokai Rika Co Ltd	18 400	3 726
		Tokai Rubber Industries Inc	111 600	12 403
		Tokuyama Corp	91 000	5 912
		Tokyo Broadcasting System Inc	13 600	1 888
		Tokyo Electric Power Co Inc/The	435 100	72 746
		Tokyo Electron Ltd	56 800	22 542
		Tokyo Gas Co Ltd	865 000	26 172
		Tokyo Seimitsu Co Ltd	13 200	2 089
		Tokyo Star Bank Ltd/The	146	2 965
		Tokyo Steel Manufacturing Co Ltd	53 700	3 871
		Tokyo Style Co Ltd	26 000	1 698
		Tokyo Tatemono Co Ltd	443 000	27 115
		Tokyu Corp	395 000	16 796
		Tokyu Land Corp	172 000	9 572
		Tomy Co Ltd	181 200	8 648
		TonenGeneral Sekiyu KK	127 000	8 104
		Toppan Forms Co Ltd	7 400	456
		Toppan Printing Co Ltd	217 000	13 797
		Toray Industries Inc	441 000	22 324
		Toshiba Corp	1 036 000	50 165

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Japan Equity Portfolio	EQUITY	Toshiba TEC Corp	40 000	1 747
		Tosoh Corp	201 000	5 593
		Toto Ltd	121 000	6 209
		Toyo Securities Co Ltd	224 000	6 026
		Toyo Seikan Kaisha Ltd	65 400	7 499
		Toyo Suisan Kaisha Ltd	32 000	3 758
		Toyobo Co Ltd	247 000	3 244
		Toyoda Gosei Co Ltd	59 000	13 551
		Toyota Auto Body Co Ltd	5 600	585
		Toyota Boshoku Corp	133 100	27 951
		Toyota Industries Corp	56 100	14 832
		Toyota Motor Corp	1 513 500	528 858
		Toyota Tsusho Corp	265 800	46 593
		Trend Micro Inc	44 500	10 298
		Tsumura & Co	25 700	3 278
		TV Asahi Corp	45	461
		Ube Industries Ltd/Japan	879 000	19 375
		Ulvac Inc	14 000	4 114
		Uni-Charm Corp	15 000	6 135
		UNY Co Ltd	65 000	3 606
		Urban Corp	343 900	29 744
		Ushio Inc	45 400	6 461
		USS Co Ltd	44 440	17 868
		Wacoal Corp	47 000	3 978
		West Japan Railway Co	1 523	48 900
		Yahoo! Japan Corp	16 373	47 361
		Yakult Honsha Co Ltd	76 200	11 396
		Yamada Denki Co Ltd	40 360	29 817
		Yamaguchi Financial Group Inc	86 000	6 473
		Yamaha Corp	66 900	9 889
		Yamaha Motor Co Ltd	62 600	9 796
Yamanouchi Pharmaceutical Co Ltd	165 000	46 487		
Yamatake Corp	23 700	4 182		
Yamato Kogyo Co Ltd	23 800	6 334		
Yamato Transport Co Ltd	148 000	13 794		
Yamazaki Baking Co Ltd	53 000	3 354		
Yaskawa Electric Corp	83 000	7 318		
Yokogawa Electric Corp	87 600	6 223		
Yokohama Rubber Co Ltd/The	110 000	4 238		
Yoshinoya D&C Co Ltd	190	2 077		
Zensho Co Ltd	181 300	11 863		
Zeon Corp	81 000	3 158		
	EQUITY Total			10 024 879
	DERIVATIVE			
		TOPIX INDX FUTR Mar08	240	-5 700
	DERIVATIVE Total			-5 700
Japan Equity Portfolio Total				10 019 179
North America Equity Portfolio				

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY			
		1st Source Corp	1 300	145
		3Com Corp	539 219	15 753
		3M Co	168 527	91 843
		99 Cents Only Stores	6 000	309
		AAON Inc	54 200	6 943
		AAR Corp	3 800	934
		Aaron Rents Inc	5 200	647
		Abbott Laboratories	21 139	7 672
		Abercrombie & Fitch Co	66 407	34 323
		AbitibiBowater Inc	2 202	296
		ABM Industries Inc	7 166	944
		Abraxis BioScience Inc	2 730	181
		Abraxis Bioscience Inc/New	757	336
		Absolute Software Corp	2 200	528
		ABX Air Inc	6 800	184
		AC Moore Arts & Crafts Inc	1 800	160
		Acadia Realty Trust	3 700	612
		Accenture Ltd	167 102	38 913
		ACCO Brands Corp	10 776	1 117
		Accuray Inc	2 400	236
		Accuride Corp	3 200	163
		ACE Aviation Holdings Inc A	9 600	1 782
		ACE Aviation Holdings Inc B	2 800	519
		ACE Ltd	79 951	31 924
		Acme Packet Inc	2 000	163
		Actel Corp	3 100	274
		Activision Inc	35 613	6 836
		Actuant Corp	6 200	1 363
		Acuity Brands Inc	6 123	1 781
		Acxiom Corp	7 956	603
		Adams Respiratory Therapeutics Inc	8 672	3 348
		Adaptec Inc	13 800	301
		ADC Telecommunications Inc	66 795	6 713
		Addax Petroleum Corp	21 500	9 225
		Administaff Inc	3 100	8 884
		Adobe Systems Inc	95 941	26 496
		Adtran Inc	7 744	1 070
		Advance America Cash Advance Centers Inc	7 600	499
		Advance Auto Parts	8 362	2 053
		Advanced Analogic Technologies Inc	5 080	370
		Advanced Energy Industries Inc	3 865	327
		Advanced Medical Optics Inc	6 800	1 078
		Advanced Micro Devices Inc	39 517	1 916
		Advanta Corp A	800	38
		Advanta Corp B	37 560	1 959
		Advent Software Inc	2 858	999
		Advisory Board Co/The	2 098	870
		Aecom Technology Corp	15 047	2 778
		Aecon Group Inc	3 400	513
		AerCap Holdings NV	4 688	632

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Aerpostale Inc	8 700	1 490
		AES Corp/The	116 743	16 139
		Aetna Inc	178 902	66 752
		AFC Enterprises	2 600	190
		Affiliated Computer Services Inc	29 979	8 739
		Affiliated Managers Group	21 080	16 003
		Affordable Residential Communities Inc	4 900	346
		Affymetrix Inc	7 711	1 153
		Aflac Inc	132 416	53 601
		Aftermarket Technology Corp	2 532	446
		AGCO Corp	74 139	32 574
		AGF Management Ltd	12 073	2 300
		Agilent Technologies Inc	63 196	15 006
		Agilysys Inc	3 153	308
		AGL Resources Inc	12 800	3 114
		Agnico-Eagle Mines Ltd	15 200	5 417
		Agrium Inc	32 280	11 269
		Air Products & Chemicals Inc	56 663	36 121
		Aircastle Ltd	6 500	1 106
		Airgas Inc	6 900	2 324
		Airtran Holdings Inc	10 300	477
		AK Steel Holding Corp	147 288	44 018
		Akamai Technologies Inc	7 657	1 712
		Akorn Inc	7 300	346
		Alabama National Bancorporation	59 308	29 826
		Alamos Gold Inc	10 700	387
		Alaska Air Group Inc	8 555	1 383
		Alaska Communications Systems Group Inc	4 980	483
		Albany International Corp	3 000	719
		Albany Molecular Research Inc	3 033	282
		Albemarle Corp	10 387	2 769
		Alberto-Culver Co	8 405	1 333
		Alcoa Inc	72 396	17 102
		Alcon Inc	25 510	23 584
		Alexander & Baldwin Inc	4 886	1 631
		Alexander's Inc	200	457
		Alexandria Real Estate Equities Inc	3 300	2 168
		Alexion Pharmaceuticals Inc	4 156	2 015
		Alfa Corp	3 566	499
		Alico Inc	300	71
		Align Technology Inc	112 678	12 147
		Alimentation Couche Tard Inc	22 811	2 732
		Alkermes Inc	11 382	1 147
		Alleghany Corp	6 663	17 312
		Allegheny Energy Inc	9 885	4 064
		Allegheny Technologies Inc	40 662	22 706
		Allegiant Travel Co	1 700	353
		Allergan Inc	47 132	19 569
		Allete Inc	3 500	895
		Alliance Data Systems Corp	219 814	106 538
		Alliance Imaging Inc	3 100	193

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Alliance One International Inc	11 100	292
		Alliant Energy Corp	93 781	19 957
		Alliant Techsystems Inc	4 759	3 499
		Allied Capital Corp	10 885	1 513
		Allied Waste Industries Inc	208 417	14 844
		Allied World Assurance Holdings Ltd/Bermuda	6 300	2 043
		Allis-Chalmers Energy Inc	2 900	276
		Allscripts Healthcare Solutions Inc	4 752	596
		Allstate Corp/The	129 870	43 841
		Alnylam Pharmaceuticals Inc	4 500	846
		Alon USA Energy Inc	47 380	8 323
		Alpha Natural Resources Inc	7 300	1 532
		Alpha Pharma Inc	5 000	651
		Altera Corp	21 243	2 653
		Altius Minerals Corp	2 700	509
		Altria Group Inc	722 411	352 890
		AM Castle & Co	1 800	316
		AMAG Pharmaceuticals Inc	1 800	700
		Amazon.Com Inc	209 935	125 699
		AMB Property Corp	59 465	22 122
		AMBAC Financial Group Inc	18 551	3 090
		Ambassadors Group Inc	2 253	267
		AMCOL International Corp	2 100	489
		Amcore Financial Inc	2 700	396
		Amdocs Ltd	13 836	3 082
		Amedisys Inc	68 823	21 583
		Amerco Inc	2 923	1 241
		Ameren Corp	18 293	6 409
		American Axle & Manufacturing Holdings Inc	83 460	10 044
		American Campus Communities Inc	3 000	521
		American Capital Strategies Ltd	22 247	4 739
		American Commercial Lines Inc	1 600	168
		American Eagle Outfitters	12 630	1 695
		American Electric Power Co Inc	26 190	7 881
		American Equity Investment Life Holding Co	6 600	354
		American Express Co	148 021	49 767
		American Financial Group Inc/OH	150 149	28 026
		American Financial Realty Trust	22 000	1 140
		American Greetings	8 681	1 139
		American International Group Inc	808 380	298 506
		American Medical Systems Holdings Inc	6 113	571
		American National Insurance	25 469	19 957
		American Oriental Bioengineering Inc	8 200	587
		American Railcar Industries Inc	1 300	162
		American Reprographics Co	3 900	415
		American Science & Engineering Inc	1 096	402
		American States Water Co	2 000	487
		American Superconductor Corp	4 500	795
		American Tower Corp	159 554	43 930
		American Woodmark Corp	1 326	156
		AmeriCredit Corp	13 500	1 116

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	AMERIGROUP Corp	59 500	14 017
		Ameriprise Financial Inc	26 772	9 536
		AmerisourceBergen Corp	51 876	15 044
		Ameristar Casinos Inc	2 657	473
		Ameritrade Holding Corp	126 558	16 408
		Ameron International Corp	1 000	596
		Ametek Inc	11 900	3 603
		Amgen Inc	208 375	62 544
		AMIS Holdings Inc	7 700	499
		Amkor Technology Inc	13 842	763
		AMN Healthcare Services Inc	4 000	444
		Amphenol Corp	168 400	50 469
		AMR Corp	44 590	4 043
		Amsurg Corp	3 522	616
		Amtrust Financial Services Inc	3 300	294
		Amylin Pharmaceuticals Inc	14 731	3 523
		Anadarko Petroleum Corp	119 248	50 629
		Anadigics Inc	6 600	494
		Analog Devices Inc	20 673	4 236
		Analogic Corp	1 195	523
		Anchor Bancorp Wisconsin Inc	2 500	380
		Andersons Inc/The	1 993	577
		Angiotech Pharmaceuticals Inc	10 000	225
		Anheuser-Busch Cos Inc	150 623	50 953
		Anixter International Inc	37 000	14 891
		Annaly Capital Management Inc	121 100	14 229
		AnnTaylor Stores Corp	9 174	1 516
		Ansoft Corp	2 100	351
		Ansys Inc	8 677	2 325
		Anthracite Capital Inc	7 100	332
		Antrim Energy Inc	9 700	305
		Anvil Mining Ltd	6 700	669
		Anworth Mortgage Asset Corp	5 400	288
		AO Smith Corp	1 900	430
		AON Corp	62 477	19 257
		Apache Corp	5 356	3 723
		Apartment Investment & Management Co	7 485	1 680
		Apex Silver Mines Ltd	6 600	650
		Apogee Enterprises Inc	48 288	5 340
		Apollo Group Inc	75 661	14 654
		Apollo Investment Corp	17 439	1 922
		Apple Computer Inc	221 137	283 106
		Applera Corp - Applied Biosystems Group	12 698	2 784
		Applera Corp - Celera Genomics Group	8 700	892
		Applied Industrial Technologies Inc	4 900	919
		Applied Materials Inc	248 059	28 474
		Applied Micro Circuits Corp	10 483	592
		Apria Healthcare Group Inc	5 000	697
		Aptargroup Inc	7 200	1 904
		Aqua America Inc	14 800	2 028
		Aquila Inc	56 561	1 364

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Arbitron Inc	3 400	913
		ARC Energy Trust	6 131	819
		Arch Capital Group Ltd	9 001	4 093
		Arch Chemicals Inc	2 800	665
		Arch Coal Inc	15 300	4 443
		Archer-Daniels-Midland Co	251 380	75 436
		Arena Pharmaceuticals Inc	8 274	419
		Arena Resources Inc	3 700	997
		Ares Capital Corp	8 197	775
		Argon ST Inc	2 000	240
		Argonaut Group Inc	3 485	949
		Ariba Inc	8 889	641
		Arkansas Best Corp	2 022	287
		Armstrong World Industries Inc	4 589	1 190
		Arris Group Inc	13 398	864
		Arrow Electronics Inc	122 369	31 066
		Arrow Financial Corp	400	56
		Arthrocare Corp	25 758	7 999
		Arthur J Gallagher & Co	8 670	1 356
		Aruba Networks Inc	4 400	424
		ArvinMeritor Inc	17 894	1 357
		Asbury Automotive Group Inc	4 100	399
		ASE Test Ltd	7 522	690
		Ashford Hospitality Trust Inc	14 100	655
		Ashland Inc	7 257	2 225
		Aspect Medical Systems Inc	2 000	181
		Aspen Insurance Holdings Ltd	41 700	7 773
		Aspen Technology Inc	225 801	23 671
		Aspreva Pharmaceuticals Corp	45 275	7 608
		Asset Acceptance Capital Corp	1 974	133
		Associated Banc-Corp	11 740	2 056
		Assurant Inc	48 585	21 008
		Assured Guaranty Ltd	5 000	858
		Astec Industries Inc	26 497	6 369
		Astoria Financial Corp	9 717	1 461
		Astral Media Inc	5 600	1 710
		ASV Inc	1 300	116
		Asyst Technologies Inc	2 400	51
		AT&T Corp	1 483 544	398 496
		Atco Ltd	23 646	8 549
		Atheros Communications Inc	4 719	931
		Atlas Air Worldwide Holdings Inc	2 990	1 048
		Atlas America Inc	2 696	1 031
		Atmel Corp	70 927	1 980
		ATMI Inc	3 986	831
		Atmos Energy Corp	13 546	2 455
		ATP Oil & Gas Corp	3 025	988
		Atrium Innovations Inc	1 500	204
		ATS Automation Tooling Systems Inc	9 000	306
		Atwood Oceanics Inc	29 300	18 983
		Aura Minerals Inc	37 100	270

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Aurelian Resources Inc	11 900	597
		Aurizon Mines Ltd	12 100	307
		Aurora Energy Resources Inc	4 800	425
		Autodesk Inc	53 709	17 273
		Autoliv Inc	3 700	1 260
		Automatic Data Processing Inc	99 738	28 705
		Autonation Inc	21 427	2 169
		Autozone Inc	47 076	36 484
		Auxilium Pharmaceuticals Inc	4 400	853
		AvalonBay Communities Inc	4 573	2 782
		Avatar Holdings Inc	763	206
		Aventine Renewable Energy Holdings Inc	3 700	305
		Avery Dennison Corp	9 614	3 302
		Avid Technology Inc	4 694	860
		Avis Budget Group Inc	41 828	3 514
		Avista Corp	9 889	1 377
		Avnet Inc	232 585	52 568
		Avocent Corp	5 659	853
		Avon Products Inc	65 938	16 847
		AVX Corp	184 733	16 023
		Axcan Pharma Inc CN	6 300	936
		Axcan Pharma Inc US	53 560	7 962
		Axcelis Technologies Inc	11 631	346
		Axis Capital Holdings Ltd	57 700	14 533
		Baker Hughes Inc	54 601	28 620
		Baldor Electric Co	5 200	1 131
		Baldwin & Lyons Inc	400	71
		Ball Corp	6 701	1 949
		Ballard Power Systems Inc	9 900	338
		Bally Technologies Inc	6 000	1 928
		Bancfirst Corp	300	83
		Bancorpsouth Inc	13 028	1 988
		Bank Mutual Corp	3 299	225
		Bank of America Corp	836 875	223 171
		Bank of Hawaii Corp	7 431	2 456
		Bank of Montreal	105 775	39 019
		Bank of New York Co Inc/The	710 068	223 775
		Bank of Nova Scotia	234 472	77 205
		Bank of the Ozarks Inc	1 500	254
		BankAtlantic Bancorp Inc	6 300	167
		Bankrate Inc	1 500	466
		BankUnited Financial Corp	4 198	187
		Banner Corp	1 800	334
		Bare Escentuals Inc	5 018	786
		Barnes & Noble Inc	9 786	2 179
		Barnes Group Inc	4 600	993
		Barr Pharmaceuticals Inc	3 700	1 270
		Barrick Gold Corp	6 099	1 669
		Basic Energy Services Inc	4 700	667
		Baxter International Inc	171 557	64 366
		BB&T Corp	118 237	23 438

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	BCE Inc	285 680	74 179
		BE Aerospace Inc	20 658	7 063
		BEA Systems Inc	24 616	2 511
		Beacon Roofing Supply Inc	5 100	278
		Bear Stearns Cos Inc/The	5 250	2 994
		BearingPoint Inc	17 400	318
		Beazer Homes USA Inc	4 600	221
		Bebe Stores Inc	2 900	241
		Beckman Coulter Inc	4 062	1 911
		Becton Dickinson & Co	34 104	18 423
		Bed Bath & Beyond Inc	21 340	4 054
		Belden CDT Inc	5 000	1 438
		Bell Aliant Regional Communications Income Fund	2 851	549
		Belo Corp	9 900	1 116
		Bemis Co	7 794	1 379
		Benchmark Electronics Inc	11 226	1 286
		Berkshire Hathaway Inc A	320	292 861
		Berkshire Hathaway Inc B	3 813	116 715
		Berry Petroleum Co	4 800	1 379
		Best Buy Co Inc	18 564	6 317
		Big 5 Sporting Goods Corp	2 700	252
		Big Lots Inc	92 640	9 574
		Bill Barrett Corp	2 600	704
		Biogen Idec Inc	218 399	80 346
		BioMarin Pharmaceuticals Inc	10 172	2 327
		BioMed Realty Trust Inc	7 400	1 108
		Bio-Rad Laboratories Inc	2 668	1 787
		Biovail Corp	11 782	1 031
		BJ Services Co	17 432	2 733
		BJ's Restaurants Inc	3 000	315
		BJ's Wholesale Club Inc	12 822	2 804
		Black & Decker Corp	5 973	2 689
		Black Box Corp	1 999	467
		Black Hills Corp	4 300	1 226
		Blackbaud Inc	1 525	276
		Blackboard Inc	2 425	631
		BlackRock Inc/New York	654	916
		BlackRock Kelso Capital Corp	5 600	553
		Blockbuster Inc	84 800	2 138
		Blockbuster Inc /B	4 000	89
		Blount International Inc	4 300	342
		Blue Coat Systems Inc	114 823	24 394
		Blue Nile Inc	1 331	585
		Bluegreen Corp	1 100	51
		BlueLinx Holdings Inc	8 920	227
		Blyth Inc	3 400	482
		BMC Software Inc	202 068	46 546
		Boardwalk Real Estate Investment Trust	6 200	1 809
		Bob Evans Farms Inc	4 052	705
		Boeing Co	229 446	129 699
		Bois d'Arc Energy Inc	1 400	180

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	BOK Financial Corp	3 686	1 232
		Bombardier Inc A	2 200	86
		Bombardier Inc B	419 022	10 109
		Borders Group Inc	12 669	872
		BorgWarner Inc	56 050	17 537
		Borland Software Corp	8 700	169
		Boston Private Financial Holdings Inc	4 213	737
		Boston Properties Inc	7 761	4 605
		Boston Scientific Corp	15 902	1 195
		Bowater Inc	9 104	1 213
		Bowne & Co Inc	3 300	375
		Boyd Gaming Corp	8 757	1 928
		Brady Corp	5 100	1 157
		Brandywine Realty Trust	9 900	1 147
		BRE Properties Inc	5 700	1 493
		Breakwater Resources Ltd	38 600	435
		Briggs & Stratton Corp	5 600	820
		Brigham Exploration Co	5 400	262
		Bright Horizons Family Solutions Inc	2 956	660
		Brightpoint Inc	6 858	681
		Brinker International Inc	7 997	1 011
		Brink's Co/The	7 165	2 766
		Bristol-Myers Squibb Co	481 933	82 605
		Broadcom Corp	7 071	1 195
		Broadridge Financial Solutions LLC	12 193	1 768
		Brocade Communications Systems Inc	44 688	2 120
		Bronco Drilling Co Inc	1 600	154
		Brookdale Senior Living Inc	5 700	1 047
		BROOKFIELD ASSET MANAGE-CL A	4 317	1 002
		Brookfield Homes Corp	800	82
		Brookfield Properties Co	16 223	2 042
		Brookline Bancorp Inc	6 924	455
		Brooks Automation Inc	7 926	677
		Brown & Brown Inc	9 325	1 416
		Brown Shoe Co Inc	5 000	490
		Brown-Forman Corp	3 327	1 594
		Bruker BioSciences Corp	5 964	513
		Brunswick Corp	16 157	1 780
		Brush Engineered Materials Inc	2 200	526
		Buckeye Technologies Inc	2 300	186
		Buckle Inc/The	1 700	363
		Bucyrus International Inc	4 189	2 691
		Buffalo Wild Wings Inc	1 500	225
		Builders FirstSource Inc	1 800	84
		Building Material Holding Corp	3 500	125
		Bunge Ltd	114 229	49 381
		Burger King Holdings Inc	167 788	30 918
		Burlington Northern Santa Fe Corp	71 891	38 672
		CA Inc	104 099	16 787
		Cabela's Inc	9 077	884
		Cablevision Systems Corp	18 034	2 856

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Cabot Corp	4 658	1 004
		Cabot Microelectronics Corp	2 757	640
		Cabot Oil & Gas Corp	10 800	2 818
		CACI International Inc	3 500	1 013
		Cadence Design Systems Inc	239 117	26 288
		CAE Inc	28 300	2 467
		Cal Dive International Inc	3 153	270
		Calamos Asset Management Inc	2 620	504
		Calfrac Well Services Ltd	2 800	323
		California Pizza Kitchen Inc	3 400	342
		California Water Service Group	2 400	574
		Callaway Golf Co	8 000	901
		Calloway Real Estate Investment Trust	8 500	1 363
		Calvalley Petroleums Inc	9 300	387
		Cambrex Corp	3 400	184
		Camden National Corp	600	110
		Camden Property Trust	6 300	1 961
		Cameco Corp	101 087	5 846
		Campbell Soup Co	21 517	4 969
		Canaccord Capital Inc	5 500	551
		Canadian Apartment Properties REI	7 000	735
		Canadian Hydro Developers Inc	15 200	637
		Canadian Imperial Bank of Commerce	71 795	33 170
		Canadian National Railway Co	89 732	27 413
		Canadian Natural Resources Ltd	138 046	65 614
		Canadian Oil Sands Trust	3 800	963
		Canadian Pacific Railway Ltd	36 655	6 325
		Canadian Real Estate Investment Trust	6 800	1 291
		Canadian Tire Corp Ltd	14 037	6 821
		Canadian Utilities Ltd /NV	5 335	1 621
		Canadian Utilities Ltd /X	6 770	2 039
		Canadian Western Bank	7 000	1 437
		Canam Group Inc	3 900	361
		Canetic Resources Trust	4 459	391
		Canfor Corp	21 505	1 229
		CanWest Global Communications Corp	19 010	896
		Capella Education Co	1 400	592
		Capital City Bank Group Inc	1 600	292
		Capital One Financial Corp	375 324	114 643
		Capital Southwest Corp	200	153
		Capital Trust Inc/NY	1 400	277
		CapitalSource Inc	15 200	1 728
		Capitol Bancorp Ltd	1 600	208
		Capitol Federal Financial	1 952	391
		CARBO Ceramics Inc	2 100	505
		Cardinal Health Inc	409 646	152 900
		Cardiome Pharma Corp	7 300	426
		Career Education Corp	7 315	1 189
		Carlisle Cos Inc	7 000	1 675
		Carmax Inc	24 100	3 076
		Carmike Cinemas Inc	1 457	68

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Carnival Corp	75 253	21 639
		Carpenter Technology Corp	6 742	3 276
		Carrizo Oil & Gas Inc	2 957	1 046
		Carter's Inc	3 300	413
		Cascade Bancorp	3 300	297
		Cascade Corp	1 400	420
		Cascades Inc	8 700	481
		Casey's General Stores Inc	5 715	1 094
		Cash America International Inc	3 400	710
		Catalyst Paper Corp	19 700	203
		Caterpillar Inc	414 617	194 443
		Cathay General Bancorp	5 660	969
		Cato Corp/The	3 600	364
		Cavium Networks Inc	900	134
		CB Richard Ellis Group Inc	84 300	11 741
		Cbeyond Inc	2 331	587
		CBIZ Inc	7 500	476
		CBL & Associates Properties Inc	7 400	1 144
		CBRL Group Inc	2 023	424
		CBS Corp	889 406	156 644
		CCE Spincor Inc	12 015	1 128
		CCL Industries	3 400	860
		CDC Corp	9 931	313
		CDI Corp	1 800	282
		CEC Entertainment Inc	3 700	621
		Cedar Shopping Centers Inc	5 300	350
		Celanese Corp	23 308	6 375
		Celestica Inc	63 323	2 401
		Celgene Corp	93 650	27 970
		Cell Genesys Inc	8 886	132
		Centene Corp	4 900	869
		Centennial Bank Holdings Inc	6 500	243
		Centennial Communications Corp	5 079	305
		Centerpoint Energy Inc	361 595	40 034
		Centerra Gold Inc	9 800	807
		Centex Corp	17 192	2 807
		Central European Distribution Corp	4 521	1 697
		Central European Media Enterprises Ltd	2 859	2 143
		Central Garden and Pet Co	3 000	112
		Central Garden and Pet Co A	5 600	194
		Central Pacific Financial Corp	3 500	418
		Central Vermont Public Service Corp	1 200	239
		Century Aluminum Co	3 494	1 218
		CenturyTel Inc	92 287	24 730
		Cenveo Inc	4 600	519
		Cephalon Inc	19 363	8 981
		Cepheid Inc	6 100	1 039
		Ceradyne Inc	14 262	4 326
		Cerner Corp	10 243	3 734
		CF Industries Holdings Inc	67 489	48 008
		CGI Group Inc CN	141 468	11 109

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	CGI Group Inc US	67 200	5 056
		CH Energy Group Inc	1 800	518
		CH Robinson Worldwide Inc	30 051	3 932
		Champion Enterprises Inc	8 700	530
		Charles River Laboratories International Inc	131 600	55 967
		Charles Schwab Corp/The	305 718	50 485
		Charlotte Russe Holding Inc	2 200	230
		Charming Shoppes Inc	24 897	871
		Chart Industries Inc	3 000	599
		Charter Communications Inc	62 497	473
		Chartwell Seniors Housing Real Estate Investment Trust	8 700	647
		Chattem Inc	20 596	10 056
		CHC Helicopter Corp	4 600	760
		Check Point Software Technologies	10 495	1 490
		Checkpoint Systems Inc	4 500	756
		Cheesecake Factory/The	7 108	1 089
		Chemed Corp	20 700	7 476
		Chemical Financial Corp	2 782	428
		Chemtura Corp	37 042	1 867
		Cheniere Energy Inc	5 300	1 118
		Chesapeake Energy Corp	20 525	5 200
		ChevronTexaco Corp	826 344	498 459
		Chicago Bridge & Iron Co NV	26 200	10 235
		Chicago Mercantile Exchange Holdings Inc	231	1 024
		Chico's FAS Inc	11 188	653
		Childrens Place Retail Stores Inc/The	1 626	273
		China Yuchai International Ltd	4 300	275
		ChipMOS TECHNOLOGIES Bermuda Ltd	7 400	204
		Chipotle Mexican Grill Inc	22 178	21 081
		Chipotle Mexican Grill Inc /B	2 000	1 591
		Chiquita Brands International Inc	9 626	1 144
		Chittenden Corp	4 900	1 128
		Choice Hotels International Inc	7 400	1 588
		ChoicePoint Inc	3 500	824
		Christopher & Banks Corp	4 100	303
		Chubb Corp	208 363	73 502
		Church & Dwight Co Inc	7 300	2 551
		Churchill Downs Inc	100	35
		CI Financial Income Fund	3 527	648
		Ciber Inc	4 900	194
		Ciena Corp	8 943	1 972
		Cigna Corp	52 145	18 108
		Cimarex Energy Co	65 234	17 932
		Cincinnati Bell Inc	27 800	853
		Cincinnati Financial Corp	15 926	4 070
		Cinemark Holdings Inc	3 500	385
		Cinram International Income Fund	3 225	121
		Cintas Corp	7 953	1 728
		CIRCOR International Inc	1 400	419
		Circuit City Stores Inc	37 175	1 009
		Cirrus Logic Inc	10 095	344

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Cisco Systems Inc	1 554 357	271 948
		CIT Group Inc	12 821	1 991
		Citadel Broadcasting Corp	16 600	221
		Citigroup Inc	861 302	163 886
		Citizens Banking Corp	8 695	815
		Citizens Communications Co	31 137	2 562
		Citizens Inc/TX	2 600	93
		Citrix Systems Inc	11 540	2 835
		City Bank/Lynnwood WA	1 800	261
		City Holding Co	2 000	437
		City National Corp/Beverly Hills CA	3 893	1 498
		CKE Restaurants Inc	7 200	614
		CKX Inc	7 091	550
		Clarcor Inc	5 600	1 374
		Clayton Williams Energy Inc	300	60
		Clean Energy Fuels Corp	1 500	147
		Clean Harbors Inc	1 760	588
		Clear Channel Communications Inc	571 159	127 431
		Clear Channel Outdoor Holdings Inc	6 570	1 175
		Clearwire Corp	3 600	319
		Cleco Corp	6 700	1 204
		Cleveland-Cliffs Inc	4 500	2 932
		Clorox Co	11 478	4 835
		CMGI Inc	5 525	467
		CML Healthcare Income Fund	7 400	831
		CMS Energy Corp	48 154	5 409
		CNA Financial Corp	58 704	12 794
		CNA Surety Corp	1 700	217
		CNET Networks Inc	17 083	1 009
		CNX Gas Corp	2 800	578
		Coach Inc	92 665	18 315
		CoBiz Inc	2 200	211
		Coca-Cola Co/The	965 659	383 025
		Coca-Cola Enterprises Inc	95 577	16 080
		Coeur d'Alene Mines Corp	31 300	999
		Cogeco Cable Inc	3 700	1 158
		Cogent Communications Group Inc	4 128	633
		Cogent Inc	3 300	238
		Cognex Corp	4 882	636
		Cognizant Technology Solutions Corp	15 689	3 442
		Cognos Inc CN	5 779	2 162
		Cognos Inc US	91 859	34 179
		Cohen & Steers Inc	1 000	194
		Cohu Inc	2 700	267
		Coinstar Inc	3 155	574
		Coldwater Creek Inc	8 071	349
		Colgate-Palmolive Co	106 810	53 818
		Colonial BancGroup Inc/The	13 175	1 153
		Colonial Properties Trust	5 400	790
		Columbia Banking System Inc	2 100	404
		Columbia Sportswear Co	1 693	482

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Comcast Corp (CMCSA US)	94 934	11 204
		Comcast Corp (CMCSK US)	194 700	22 802
		Comerica Inc	16 119	35 859
		Comfort Systems USA Inc	4 500	372
		Cominar Real Estate Investment Trust	5 200	695
		Commerce Bancorp Inc/NJ	124 607	30 716
		Commerce Bancshares Inc/Kansas City MO	5 958	1 728
		Commerce Group Inc	7 929	1 844
		Commercial Metals Co	17 663	3 351
		CommScope Inc	69 365	22 062
		Community Bank System Inc	3 500	449
		Community Health Systems Inc	6 586	1 569
		Community Trust Bancorp Inc	1 800	320
		Commvault Systems Inc	4 882	668
		Compass Minerals International Inc	2 800	742
		Complete Production Services Inc	6 200	720
		Compton Petroleum Corp	14 700	880
		CompuCredit Corp	2 899	187
		Computer Programs & Systems Inc	893	131
		Computer Sciences Corp	70 181	19 984
		Compuware Corp	44 066	2 529
		Comstock Resources Inc	5 000	1 099
		Comtech Group Inc	3 200	333
		Comtech Telecommunications Corp	42 692	14 903
		Comverge Inc	900	183
		ConAgra Foods Inc	34 091	5 242
		Conceptus Inc	3 331	414
		Concur Technologies Inc	4 853	1 136
		Conexant Systems Inc	56 195	301
		Conmed Corp	3 321	496
		Connacher Oil and Gas Ltd	22 500	558
		Conn's Inc	2 000	221
		ConocoPhillips	434 808	248 145
		Conseco Inc	32 879	2 669
		Consol Energy Inc	11 487	5 310
		Consolidated Edison Inc	11 600	3 662
		Consolidated Graphics Inc	1 600	495
		Constellation Brands Inc	12 417	1 897
		Constellation Energy Group Inc	79 030	19 045
		Contango Oil & Gas Co	1 800	592
		Continental Airlines Inc	105 558	15 180
		Continental Resources Inc/OK	5 600	946
		Convergys Corp	135 312	14 395
		CON-WAY INC	7 242	1 944
		Cooper Cameron Corp	95 658	29 757
		Cooper Cos Inc/The	5 000	1 228
		Cooper Industries Ltd	73 257	25 037
		Cooper Tire & Rubber Co	93 317	10 000
		Copa Holdings SA	3 400	826
		Copano Energy LLC	5 352	1 257
		Copart Inc	7 187	1 976

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Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Core Laboratories NV	2 600	2 096
		Core-Mark Holding Co Inc	3 133	582
		Corinthian Colleges Inc	9 671	963
		Corn Products International Inc	88 186	20 946
		Corning Inc	333 811	51 758
		Corporate Executive Board Co	4 022	1 562
		Corporate Office Properties Trust SBI MD	5 300	1 079
		Corrections Corp of America	13 700	2 613
		Corridor Resources Inc	7 500	434
		Corus Bankshares Inc	4 966	342
		Corus Entertainment Inc	1 400	443
		Corvel Corp	1 200	179
		CoStar Group Inc	2 226	680
		Costco Wholesale Corp	127 472	57 474
		Cott Corp	8 300	356
		Countrywide Financial Corp	90 297	5 217
		Courier Corp	1 500	320
		Cousins Properties Inc	4 500	643
		Covance Inc	7 000	3 919
		Covanta Holding Corp	14 874	2 659
		Coventry Health Care Inc	86 371	30 723
		Covidien Ltd	209 902	60 086
		Cox Radio Inc	4 400	346
		CR Bard Inc	6 604	4 046
		CRA International Inc	1 394	429
		Crane Co	8 731	2 421
		Crawford & Co	500	13
		Credence Systems Corp	6 300	99
		Credicorp Ltd	12 690	6 258
		Credit Acceptance Corp	400	53
		Cree Inc	9 450	1 678
		CROCS Inc	38 862	9 246
		Cross Country Healthcare Inc	3 732	343
		Crosstex Energy Inc	3 354	807
		Crown Castle International Corp	10 300	2 769
		Crown Holdings Inc	156 174	25 891
		Crown Media Holdings Inc	1 452	61
		Crystallex International Corp	15 200	229
		CSG Systems International Inc	4 750	452
		CSK Auto Corp	5 100	165
		CSS Industries Inc	1 000	237
		CSX Corp	68 087	19 354
		CTC Media Inc	4 330	845
		CTS Corp	4 200	270
		Cubic Corp	1 900	481
		Cubist Pharmaceuticals Inc	54 652	7 245
		Cullen/Frost Bankers Inc	8 546	2 798
		Cummins Inc	35 156	28 941
		Cumulus Media Inc	3 347	174
		Curtiss-Wright Corp	5 000	1 622
		CV Therapeutics Inc	6 742	394

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	CVB Financial Corp	9 727	650
		CVS Corp	321 122	82 500
		Cyberonics Inc	2 355	200
		Cymer Inc	30 122	7 579
		Cypress Semiconductor Corp	19 576	4 559
		Cyries Energy Inc	6 100	269
		Cytec Industries Inc	6 419	2 555
		Daktronics Inc	4 487	655
		Danaher Corp	29 729	16 859
		Darden Restaurants Inc	46 725	8 368
		Darling International Inc	8 900	665
		Data Domain Inc	2 500	426
		Datacraft Asia Ltd	948 000	7 659
		Datascope Corp	1 300	306
		DaVita Inc	6 854	2 496
		Dawson Geophysical Co	20 500	9 468
		DCT Industrial Trust Inc	18 500	1 113
		DealerTrack Holdings Inc	3 423	740
		Dean Foods Co	13 423	2 243
		Deckers Outdoor Corp	1 396	1 399
		Deere & Co	207 370	124 806
		Deerfield Triarc Capital Corp	6 100	315
		Del Monte Foods Co	25 700	1 597
		Delek US Holdings Inc	1 100	144
		Dell Inc	539 425	85 452
		Delphi Financial Group	4 900	1 117
		Delta Air Lines Inc	30 700	2 954
		Delta Petroleum Corp	7 478	911
		Deltic Timber Corp	1 100	366
		Deluxe Corp	8 533	1 814
		Denbury Resources Inc	58 400	11 229
		Dendreon Corp	9 632	387
		Dentsply International Inc	9 424	2 742
		Developers Diversified Realty Corp	7 535	1 865
		Devon Energy Corp	7 308	4 199
		DeVry Inc	7 800	2 619
		DFA US Small Cap Portfolio	10 307 931	1 290 472
		Diamond Management & Technology Consultants Inc	3 800	179
		Diamond Offshore Drilling	64 936	50 703
		DiamondRock Hospitality Co	10 700	1 036
		Diana Shipping Inc	6 000	1 220
		Dick's Sporting Goods Inc	9 912	1 778
		Diebold Inc	20 378	3 817
		Digital Realty Trust Inc	16 800	4 166
		Digital River Inc	4 488	959
		Dillard's Inc	12 460	1 512
		Dime Community Bancshares	4 104	339
		Diodes Inc	3 397	660
		Dionex Corp	2 160	1 157
		DIRECTV Group Inc/The	244 308	36 507
		Discover Financial Services	24 700	51 091

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Discovery Holding Co	16 284	2 646
		Diversa Corp	3 700	119
		DivX Inc	1 300	118
		DNP Select Income Fund Inc	10 600	725
		Dolby Laboratories Inc	43 500	13 979
		Dollar Financial Corp	82 713	16 407
		Dollar Thrifty Automotive Group	4 467	684
		Dollar Tree Stores Inc	35 806	13 064
		Dominion Resources Inc/VA	127 256	39 027
		Domino's Pizza Inc	5 400	462
		Domtar Corp CN	8 615	428
		Domtar Corp US	74 938	3 725
		Donaldson Co Inc	10 271	3 079
		Dorel Industries Inc	3 300	635
		Douglas Emmett Inc	69 390	10 140
		Dover Corp	12 693	3 781
		Dow Chemical Co/The	232 215	59 164
		Downey Financial Corp	3 631	730
		DPL Inc	15 235	2 920
		DR Horton Inc	43 903	3 737
		DreamWorks Animation SKG Inc	7 600	1 255
		Dress Barn Inc	7 126	576
		Dresser-Rand Group Inc	28 089	7 089
		Drew Industries Inc	1 900	336
		Dril-Quip Inc	3 400	1 223
		DRS Technologies Inc	4 600	1 613
		DryShips Inc	3 004	1 503
		DSP Group Inc	3 800	300
		DST Systems Inc	47 219	25 193
		DSW Inc	1 100	133
		DTE Energy Co	27 957	6 187
		Duke Energy Corp	525 673	68 528
		Duke Realty Corp	8 909	1 502
		Dun & Bradstreet Corp	3 463	1 984
		Dundee Corp	27 170	3 358
		Dundee Real Estate Investment Trust	1 300	287
		Dundee Wealth Management Inc	14 000	1 649
		Duvernay Oil Corp	6 500	1 236
		Dycom Industries Inc	55 700	9 594
		Dynamic Materials Corp	1 400	533
		DynCorp International Inc	2 600	452
		Dynegy Inc	53 600	2 473
		E*Trade Financial Corp	32 599	748
		Eagle Bulk Shipping Inc	5 250	901
		Eagle Materials Inc	5 400	1 238
		Earthlink Inc	13 887	635
		East West Bancorp Inc	6 876	1 077
		Eastern Platinum Ltd	78 800	1 481
		EastGroup Properties Inc	2 700	730
		Eastman Chemical Co	8 884	3 508
		Eastman Kodak Co	35 732	5 051

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Eaton Corp	29 384	18 412
		Eaton Vance Corp	28 751	8 438
		eBay Inc	611 834	131 247
		Echelon Corp	3 364	449
		EchoStar Communications Corp	155 872	35 129
		Eclipsys Corp	6 093	997
		Ecolab Inc	17 060	5 647
		Edison International	415 525	143 332
		Edwards Lifesciences Corp	6 400	1 902
		eHealth Inc	800	166
		EI Du Pont de Nemours & Co	651 706	185 712
		El Paso Corp	152 843	17 031
		El Paso Electric Co	5 200	859
		Eldorado Gold Corp	38 200	1 458
		Electro Rent Corp	1 100	106
		Electro Scientific Industries Inc	3 299	423
		Electronic Arts Inc	47 895	18 081
		Electronic Data Systems Corp	322 905	45 447
		Electronics for Imaging	6 445	936
		Eli Lilly & Co	654 651	225 901
		Elizabeth Arden Inc	3 264	429
		Embarq Corp	34 407	11 014
		EMC Corp/Massachusetts	482 113	57 739
		EMCOR Group Inc	10 874	1 661
		Emera Inc	15 835	2 270
		Emergis Inc	8 300	446
		Emeritus Corp	3 200	520
		Emerson Electric Co	167 439	61 317
		Empire Co Ltd	6 941	1 945
		Empire District Electric Co/The	3 500	515
		Employers Holdings Inc	5 700	616
		Emulex Corp	9 600	1 013
		Enbridge Energy Management LLC	1 112	376
		Enbridge Inc	49 449	12 484
		EnCana Corp	445 607	196 976
		Encore Acquisition Co	4 500	971
		Encore Capital Group Inc	1 800	113
		Encore Wire Corp	2 700	278
		Endo Pharmaceuticals Holdings Inc	38 886	6 703
		Endurance Specialty Holdings Ltd	28 300	7 633
		Energen Corp	49 600	20 591
		Energizer Holdings Inc	48 930	35 460
		Energy Conversion Devices Inc	3 953	860
		Energy East Corp	20 199	3 552
		Energy Partners Ltd	3 700	282
		Energy Savings Income Fund	4 444	486
		EnerNOC Inc	1 100	349
		Enerplus Resources Fund	2 969	775
		EnerSys	4 100	661
		Ennis Inc	3 000	349
		EnPro Industries Inc	2 400	475

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	ENSCO International Inc	89 153	34 354
		Ensign Energy Services Inc	17 000	1 698
		Enstar Group Ltd	899	711
		Entegris Inc	13 187	736
		Entercom Communications Corp	3 600	319
		Entergy Corp	207 453	160 254
		Entertainment Properties Trust	19 700	967
		Entravision Communications Corp	7 300	369
		Enzo Biochem Inc	4 200	346
		Enzon Pharmaceuticals Inc	5 078	313
		EOG Resources Inc	2 507	1 446
		Epicor Software Corp	6 630	505
		EPIQ Systems Inc	3 498	394
		Equifax Inc	6 500	1 528
		Equinix Inc	3 990	2 606
		Equinox Minerals Ltd	64 300	2 299
		Equitable Resources Inc	8 249	2 841
		Equity Lifestyle Properties Inc	2 800	826
		Equity One Inc	4 300	640
		Equity Residential	18 241	4 300
		eResearch Technology Inc	5 764	440
		Erie Indemnity Co	3 131	1 050
		ESCO Technologies Inc	2 900	749
		Esmark Inc	1 800	164
		eSpeed Inc	1 900	139
		Essex Property Trust Inc	2 800	1 764
		Estee Lauder Cos Inc/The	81 583	21 523
		Esterline Technologies Corp	3 300	1 104
		Ethan Allen Interiors Inc	3 600	663
		Euronet Worldwide Inc	5 384	1 044
		European Goldfields Ltd	17 300	621
		ev3 Inc	7 589	623
		Everest Re Group Ltd	2 900	1 882
		Evergreen Solar Inc	11 299	1 261
		EW Scripps Co	6 530	1 900
		Exar Corp	5 700	294
		Excel Maritime Carriers Ltd	1 900	494
		Excel Technology Inc	700	123
		EXCO Resources Inc	8 900	890
		Exelixis Inc	11 067	617
		Exelon Corp	155 003	81 788
		Exide Technologies	11 352	587
		ExlService Holdings Inc	900	134
		Expedia Inc	25 632	5 238
		Expeditors International Washington Inc	12 856	3 713
		Express Scripts Inc	110 652	52 207
		ExpressJet Holdings Inc	10 895	175
		Extencare Real Estate Investment Trust	5 200	425
		Exterran Holdings Inc	7 200	3 807
		Extra Space Storage Inc	94 500	8 728
		Extreme Networks	13 095	300

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Exxon Mobil Corp	1 521 596	933 946
		Ezcorp Inc	67 800	4 947
		F5 Networks Inc	9 376	1 728
		Factset Research Systems Inc	4 100	1 476
		Fair Isaac Corp	6 100	1 268
		Fairchild Semiconductor International Inc	15 679	1 462
		Fairfax Financial Holdings Ltd	2 946	5 537
		Fairpoint Communications Inc	4 100	345
		FalconStor Software Inc	4 315	314
		Family Dollar Stores Inc	12 636	1 570
		Fannie Mae	259 981	67 179
		Farmer Bros Co	200	30
		Farmers Capital Bank Corp	700	122
		FARO Technologies Inc	1 800	316
		Fastenal Co	6 991	1 826
		FBL Financial Group Inc	1 100	245
		FBR Capital Markets Corp	3 500	217
		FCStone Group Inc	1 200	357
		Federal Agricultural Mortgage Corp	1 100	187
		Federal Realty Invs Trust	6 300	3 345
		Federal Signal Corp	5 500	399
		Federated Investors Inc	40 436	10 757
		FedEx Corp	10 859	6 258
		FEI Co	4 453	715
		FelCor Lodging Trust Inc	7 100	715
		Ferro Corp	7 903	1 059
		FiberTower Corp	10 830	160
		Fidelity National Information Services Inc	48 571	13 056
		Fidelity National Title Group Inc	32 972	3 113
		Fifth Third Bancorp	92 421	15 011
		Financial Federal Corp	3 000	432
		Finisar Corp	35 035	328
		Finning International Inc	11 536	2 165
		First American Corp	10 184	2 246
		First Bancorp/Puerto Rico	10 600	499
		First Bancorp/Troy NC	1 800	220
		First Busey Corp	3 232	415
		First Calgary Petroleums Ltd	28 900	547
		First Cash Financial Services Inc	3 582	340
		First Charter Corp	92 840	17 917
		First Citizens BancShares Inc/NC	975	919
		First Commonwealth Financial Corp	8 500	585
		First Community Bancorp Inc/CA	3 320	885
		First Community Bancshares Inc/VA	800	165
		First Financial Bancorp	3 500	258
		First Financial Bankshares Inc	2 399	584
		First Financial Corp/IN	600	110
		First Financial Holdings Inc	1 400	248
		First Horizon National Corp	13 497	1 583
		First Horizon Pharmaceutical Corp	134 136	17 729
		First Indiana Corp	1 200	248

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	First Industrial Realty Trust Inc	5 100	1 140
		First Marblehead Corp/The	41 220	5 549
		First Merchants Corp	2 200	311
		First Midwest Bancorp Inc/IL	7 486	1 481
		First Niagara Financial Group Inc	17 120	1 332
		First Quantum Minerals Ltd	9 200	4 235
		First Solar Inc	8 660	14 952
		First Uranium Corp	3 400	210
		FirstEnergy Corp	73 141	34 197
		FirstFed Financial Corp	1 600	370
		FirstMerit Corp	14 195	1 836
		FirstService Corp	1 700	337
		Fiserv Inc	12 519	4 490
		Fisher Communications Inc	600	147
		Flagstar Bancorp Inc	9 683	436
		Fleetwood Enterprises Inc	7 300	282
		Flextronics International Ltd	201 267	15 688
		Flint Energy Services Ltd	4 100	485
		Flir Systems Inc	15 096	3 054
		Flotek Industries Inc	2 000	466
		Flowers Foods Inc	10 300	1 558
		Flowserve Corp	15 673	9 745
		Fluor Corp	14 012	13 197
		Flushing Financial Corp	2 510	260
		FMC Corp	135 978	47 941
		FMC Technologies Inc	16 850	6 175
		FNB Corp/PA	6 900	656
		FNX Mining Co Inc	9 300	1 842
		Foot Locker Inc	33 399	2 949
		Force Protection Inc	7 600	230
		Ford Motor Co	1 111 430	48 344
		Fording Canadian Coal Trust	7 331	1 843
		Forest City Enterprises Inc	3 600	1 034
		Forest Laboratories Inc	21 045	23 406
		Forest Oil Corp	11 700	3 844
		Forestar Real Estate Group Inc	3 109	474
		Formfactor Inc	5 384	1 152
		Forrester Research Inc	2 000	362
		Fortis Inc	17 200	3 265
		Fortune Brands Inc	2 903	1 358
		Forward Air Corp	3 364	678
		Forzani Group Ltd/The	4 000	443
		Fossil Inc	3 795	1 030
		Foster Wheeler Ltd	4 155	4 163
		Foundation Coal Holdings Inc	7 773	2 638
		Foundry Networks Inc	65 757	7 446
		FPL Group Inc	82 125	35 977
		Franklin Electric Co Inc	2 027	501
		Franklin Resources Inc	49 189	36 379
		Franklin Street Properties Corp	6 700	641
		Freddie Mac	15 672	3 451

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Fred's Inc	4 695	292
		Freeport-McMoRan Copper & Gold Inc	221 147	89 765
		Freightcar America Inc	1 461	330
		Fremont General Corp	17 282	391
		Fresh Del Monte Produce Inc	52 430	11 379
		Friedman Billings Ramsey Group Inc	33 973	689
		Fronteer Development Group Inc	7 800	509
		Frontier Financial Corp	5 030	604
		Frontier Oil Corp	150 775	39 545
		FTI Consulting Inc	4 800	1 912
		FuelCell Energy Inc	7 773	498
		Fulton Financial Corp	15 805	1 146
		Furniture Brands International Inc	5 600	364
		G&K Services Inc	2 465	598
		Gabriel Resources Ltd	29 400	379
		Galleon Energy Inc	6 700	680
		GAMCO Investors Inc	900	403
		GameStop Corp	85 897	16 316
		Gammon Lake Resources Inc	13 300	693
		Gannett Co Inc	131 764	33 213
		Gap Inc/The	105 099	14 455
		Garda World Security Corp	3 600	363
		Gardner Denver Inc	75 780	16 163
		Garmin Ltd	70 960	14 829
		Gartner Inc	6 000	681
		GateHouse Media Inc	4 800	272
		GATX Corp	8 293	1 966
		Gaylord Entertainment Co	4 600	1 203
		Gemstar-TV Guide International Inc	22 195	683
		Genco Shipping & Trading Ltd	2 400	849
		GenCorp Inc	6 500	490
		Genentech Inc	4 502	1 952
		General Cable Corp	32 800	15 535
		General Communication Inc	4 400	249
		General Dynamics Corp	84 015	48 322
		General Electric Co	2 135 730	520 716
		General Growth Properties Inc	14 373	3 825
		General Maritime Corp	5 879	929
		General Mills Inc	94 393	19 776
		General Motors Corp	196 902	31 675
		Genesco Inc	2 200	537
		Genesee & Wyoming Inc	4 400	687
		Genesis Microchip Inc	2 643	146
		Genlyte Group Inc	64 347	39 592
		Genum Corp	2 200	153
		Gen-Probe Inc	35 556	14 462
		GenTek Inc	2 144	406
		Gentex Corp	6 690	768
		Gentiva Health Services Inc	3 219	396
		Genuine Parts Co	16 218	4 853
		Genworth Financial Inc	728 607	140 636

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Genzyme Corp	37 306	17 949
		Geo Group Inc/The	5 700	1 032
		George Weston Ltd	23 275	16 348
		Georgia Gulf Corp	4 100	175
		Gerdau Ameristeel Corp	31 125	2 163
		Geron Corp	8 661	318
		Getty Images Inc	4 900	918
		Getty Realty Corp	1 400	241
		Gevity HR Inc	3 085	153
		GFI Group Inc	64 415	39 851
		Gibraltar Industries Inc	1 700	169
		GigaMedia Ltd	4 286	519
		Gildan Activewear Inc	13 700	3 673
		Gilead Sciences Inc	4 997	1 486
		Glacier Bancorp Inc	6 095	738
		Glatfelter	5 100	505
		Glimcher Realty Trust	4 400	406
		Global Cash Access Holdings Inc	7 100	278
		Global Crossing Ltd	1 900	271
		Global Industries Ltd	84 318	11 673
		Global Payments Inc	9 000	2 706
		GMH Communities Trust	5 200	186
		Gold Eagle Mines Ltd	9 600	525
		Goldcorp Inc	211 284	26 945
		Golden Star Resources Ltd	26 400	550
		Golden Telecom Inc	1 797	1 172
		Goldman Sachs Group Inc	185 022	257 164
		Goodman Global Inc	5 000	793
		Goodrich Corp	35 116	16 026
		Goodrich Petroleum Corp	1 700	249
		Goodyear Tire & Rubber Co/The	99 883	18 218
		Google Inc	61 108	273 102
		Gorman-Rupp Co/The	2 000	403
		Graco Inc	7 300	1 758
		GrafTech International Ltd	135 450	15 539
		Gramercy Capital Corp/New York	3 100	487
		Granite Construction Inc	5 962	1 394
		Grant Prideco Inc	14 300	5 130
		Graphic Packaging Corp	6 000	143
		Gray Television Inc	5 000	259
		Great Atlantic & Pacific Tea Co	10 376	2 101
		Great Canadian Gaming Corp	9 800	995
		Great Plains Energy Inc	13 593	2 576
		Great Southern Bancorp Inc	900	128
		Greatbatch Inc	2 600	336
		Great-West Lifeco Inc	29 752	6 930
		Green Mountain Coffee Roasters Inc	1 900	500
		Greenbrier Cos Inc	1 900	273
		Greenhill & Co Inc	2 200	945
		Greif Inc	66 514	28 102
		Greif Inc /B	500	198

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Grey Wolf Inc	21 000	723
		Griffon Corp	2 700	217
		Group 1 Automotive Inc	2 800	430
		GSI Commerce Inc	3 962	499
		GTx Inc	1 500	139
		Guaranty Financial Group Inc	3 109	322
		Guess ? Inc	64 200	15 722
		Gulfmark Offshore Inc	2 600	786
		Gulfport Energy Corp	3 500	413
		Gymboree Corp	3 456	680
		H&E Equipment Services Inc	1 800	220
		H&R Block Inc	27 887	3 347
		H&R Real Estate Investment	15 000	1 949
		Haemonetics Corp/Mass	3 000	1 222
		Hain Celestial Group Inc	4 519	935
		Halliburton Co	347 166	85 063
		Halozyme Therapeutics Inc	8 500	391
		Hancock Holding Co	3 684	910
		Hanesbrands Inc	16 996	2 985
		Hanfeng Evergreen Inc	4 100	392
		Hanmi Financial Corp	4 200	234
		Hanover Insurance Group Inc/The	24 706	7 313
		Hansen Medical Inc	1 200	232
		Hansen Natural Corp	7 548	2 161
		Harley-Davidson Inc	15 044	4 542
		Harleysville Group Inc	3 464	792
		Harleysville National Corp	3 400	320
		Harman International Industries Inc	64 372	30 667
		Harmonic Inc	10 572	716
		Harrah's Entertainment Inc	210 201	120 573
		Harris Corp	170 580	69 104
		Harry Winston Diamond Corp	6 500	1 381
		Harsco Corp	10 621	4 398
		Harte-Hanks Inc	6 300	704
		Hartford Financial Services Group Inc	90 234	50 849
		Harvest Natural Resources Inc	4 400	355
		Hasbro Inc	115 410	19 081
		Hawaiian Electric Industries Inc	15 882	2 337
		Hayes Lemmerz International Inc	12 527	370
		Haynes International Inc	1 300	584
		HB Fuller Co	6 800	987
		HCC Insurance Holdings Inc	160 056	29 669
		Headwaters Inc	4 900	372
		Health Care Property Investors Inc	12 435	2 795
		Health Care REIT Inc	9 000	2 600
		Health Management Associates Inc	33 222	1 284
		Health Net Inc	62 432	19 490
		Healthcare Realty Trust Inc	5 500	903
		Healthcare Services Group	4 783	655
		HealthExtras Inc	4 794	808
		Healthsouth Corp	13 260	1 800

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Healthspring Inc	4 900	603
		Healthways Inc	3 989	1 507
		Hearst-Argyle Television Inc	1 000	143
		Heartland Express Inc	7 560	693
		Heartland Payment Systems Inc	1 800	312
		Hecla Mining Co	13 400	810
		Heico Corp	900	317
		Heico Corp /A	1 300	358
		Heidrick & Struggles International Inc	2 093	502
		Helen of Troy Ltd	2 700	299
		Helix Energy Solutions Group Inc	10 200	2 736
		Helmerich & Payne Inc	49 908	12 925
		Henry Schein Inc	7 238	2 872
		Herbalife Ltd	27 840	7 248
		Hercules Inc	17 827	2 229
		Hercules Offshore Inc	9 950	1 529
		Heritage Oil Corp	1 800	619
		Herman Miller Inc	6 916	1 448
		Hershey Foods Corp	14 737	3 753
		Hertz Global Holdings Inc	49 064	5 039
		Hess Corp	33 647	21 934
		Hewitt Associates Inc	16 332	4 042
		Hewlett-Packard Co	715 236	233 355
		Hexcel Corp	10 500	1 648
		Hibbett Sporting Goods Inc	3 631	469
		High River Gold Mines Ltd	26 400	491
		Highpine Oil & Gas Ltd	7 900	516
		Highwoods Properties Inc	6 400	1 215
		Hilb Rogal & Hobbs Co	4 200	1 101
		Hillenbrand Industries Inc	5 083	1 831
		Hittite Microwave Corp	1 400	432
		HJ Heinz Co	119 892	36 172
		HLTH Corp	8 421	729
		HMS Holdings Corp	2 600	558
		HNI Corp	5 200	1 178
		Holly Corp	80 153	26 363
		Hologic Inc	12 403	5 502
		Home Capital Group Inc	3 900	1 070
		Home Depot Inc	548 471	95 499
		Home Properties Inc	3 800	1 102
		Honeywell International Inc	520 072	206 957
		Hongkong Land Holdings Ltd	1 695 000	54 118
		Horace Mann Educators Corp	5 000	612
		Horizon Lines Inc	2 900	349
		Hormel Foods Corp	8 163	2 136
		Hornbeck Offshore Services Inc	35 800	10 401
		Hospira Inc	11 489	3 166
		Hospitality Properties Trust	79 360	16 526
		Host Marriott Corp	133 393	14 691
		HOT Topic Inc	5 200	196
		Hovnanian Enterprises Inc	10 063	466

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	HRPT Properties Trust	29 547	1 476
		HUB Group Inc	4 462	767
		Hubbell Inc	7 157	2 387
		HudBay Minerals Inc	14 600	1 864
		Hudson City Bancorp Inc	306 342	29 739
		Hudson Highland Group Inc	3 100	169
		Hughes Communications Inc	600	212
		Human Genome Sciences Inc	15 023	1 014
		Humana Inc	135 812	66 106
		Huntington Bancshares Inc/OH	35 820	3 417
		Huntsman Corp	237 343	39 424
		Huron Consulting Group Inc	2 097	1 093
		Husky Energy Inc	24 688	7 209
		Hutchinson Technology Inc	2 024	344
		IAC/InterActiveCorp	203 673	35 437
		Iamgold Corp	34 100	1 807
		IBERIABANK Corp	1 500	453
		Iconix Brand Group Inc	6 425	816
		ICU Medical Inc	1 300	303
		ICx Technologies Inc	106 200	6 603
		Idacorp Inc	5 000	1 138
		Idearc Inc	20 420	2 318
		IDEX Corp	6 900	1 611
		Idexx Laboratories Inc	6 882	2 608
		IDT Corp	5 100	279
		IDT Corp /C	100	5
		IGM Financial Inc	11 672	3 824
		Ihop Corp	1 779	421
		IHS Inc	3 800	1 487
		II-VI Inc	3 396	671
		IKON Office Solutions Inc	23 938	2 014
		Illinois Tool Works Inc	7 668	2 653
		Illumina Inc	59 618	22 834
		Imation Corp	6 543	888
		ImClone Systems Inc	2 964	824
		Immucor Inc	7 687	1 689
		IMPAC Mortgage Holdings Inc	14 688	53
		Imperial Oil Ltd	223 487	79 939
		IMS Health Inc	11 942	1 778
		Incyte Corp	9 434	613
		Independent Bank Corp/MI	2 734	168
		Independent Bank Corp/Rockland MA	1 653	291
		Industrial Alliance Insurance and Financial Services Inc	15 569	11 067
		IndyMac Bancorp Inc	26 887	1 034
		Infinera Corp	2 000	192
		Infinity Property & Casualty Corp	2 254	526
		Informatica Corp	9 904	1 153
		Infospace Inc	3 720	452
		infoUSA Inc	3 300	190
		ING Canada Inc	8 639	2 241
		Ingersoll-Rand Co	41 906	12 586

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Ingram Micro Inc	110 002	12 826
		Inland Real Estate Corp	7 500	686
		Inmet Mining Corp	7 300	11 473
		Innerworkings Inc	4 064	453
		Innospec Inc	2 732	303
		InnVest Real Estate Investment Trust	8 500	598
		Input/Output Inc	9 100	928
		Insight Enterprises Inc	5 526	651
		Insituform Technologies Inc	3 200	306
		Inspire Pharmaceuticals Inc	4 900	189
		Insulet Corp	2 200	334
		Integra Bank Corp	1 200	109
		Integra LifeSciences Holdings Corp	2 225	603
		Integrated Device Technology Inc	21 507	1 572
		Integrus Energy Group Inc	10 957	3 661
		Intel Corp	1 470 314	253 348
		Interactive Brokers Group Inc	7 979	1 667
		Interactive Data Corp	3 600	768
		IntercontinentalExchange Inc	28 916	35 976
		Interdigital Communications Corp	5 260	793
		Interface Inc	62 660	6 609
		Interline Brands Inc	2 800	397
		Intermec Inc	5 100	669
		InterMune Inc	4 385	378
		Intermap Network Services Corp	5 715	308
		International Bancshares Corp	7 725	1 045
		International Business Machines Corp	518 410	362 199
		International Coal Group Inc	14 800	513
		International Flavors & Fragrances Inc	6 769	2 106
		International Game Technology	84 734	24 058
		International Paper Co	68 565	14 349
		International Rectifier Corp	8 100	1 778
		International Speedway Corp	3 022	804
		International Uranium Corp	21 200	1 234
		InterOil Corp	2 600	327
		Interpublic Group of Cos Inc	40 476	2 122
		Intersil Corp	13 628	2 156
		Interwoven Inc	4 963	456
		Intuit Inc	21 252	4 342
		Intuitive Surgical Inc	12 560	26 342
		Invacare Corp	3 500	570
		Inverness Medical Innovations Inc	7 500	2 723
		Invesco Ltd	20 000	4 056
		Investment Technology Group Inc	5 000	1 538
		INVESTools Inc	7 200	826
		Investors Bancorp Inc	4 931	451
		Investors Real Estate Trust	6 600	383
		Invitrogen Corp	69 521	41 972
		Ionatron Inc	3 700	68
		Iowa Telecommunications Services Inc	2 800	294
		IPC Holdings Ltd	6 808	1 270

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	iPCS Inc	1 992	463
		IPG Photonics Corp	1 400	181
		Iron Mountain Inc	12 117	2 899
		Irwin Financial Corp	1 578	75
		Isis Pharmaceuticals Inc	158 907	16 176
		Isle of Capri Casinos Inc	1 090	97
		iStar Financial Inc	8 424	1 418
		ITC Holdings Corp	4 800	1 750
		Itron Inc	3 391	2 103
		ITT Educational Services Inc	18 860	10 394
		ITT Industries Inc	12 872	5 494
		Ivanhoe Mines Ltd/CA	31 300	2 214
		Ixia	2 900	178
		J Crew Group Inc	5 000	1 558
		J&J Snack Foods Corp	1 600	323
		j2 Global Communications Inc	32 428	4 437
		Jabil Circuit Inc	18 587	1 834
		Jack Henry & Associates Inc	10 105	1 590
		Jack in the Box Inc	9 984	1 663
		Jackson Hewitt Tax Service Inc	3 400	698
		Jacobs Engineering Group Inc	41 631	21 632
		Jakks Pacific Inc	3 197	488
		Janus Capital Group Inc	98 075	20 823
		Jarden Corp	8 600	1 312
		Jardine Matheson Holdings Ltd	362 800	64 952
		JB Hunt Transport Services Inc	7 061	1 257
		JC Penney Co Inc Holding Co	10 045	2 856
		JDA Software Group Inc	3 388	448
		JDS Uniphase Corp	10 753	924
		Jean Coutu Group Inc	29 654	2 169
		Jefferies Group Inc	13 294	1 980
		JetBlue Airways Corp	19 107	729
		JM Smucker Co/The	6 400	2 128
		Jo-Ann Stores Inc	4 505	381
		John Wiley & Sons Inc	4 800	1 329
		Johnson & Johnson	396 523	170 939
		Johnson Controls Inc	142 855	33 276
		Jones Apparel Group Inc	9 635	996
		Jones Lang LaSalle Inc	37 450	17 224
		JOS A Bank Clothiers Inc	1 499	276
		Journal Communications Inc	5 700	329
		Joy Global Inc	13 002	5 531
		JPMorgan Chase & Co	1 003 198	283 021
		Juniper Networks Inc	154 528	1 707
		Kaiser Aluminum Corp	19 098	9 811
		Kaman Corp	2 790	664
		Kansas City Southern	8 600	1 908
		Katanga Mining Ltd	4 500	487
		Kaydon Corp	3 200	1 128
		KB Home	9 438	1 318
		KBR Inc	89 959	22 559

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	KBW Inc	1 600	265
		Kearny Financial Corp	900	69
		Kellogg Co	314 133	106 449
		Kellwood Co	4 936	531
		Kelly Services Inc	144 878	17 473
		Kemet Corp	9 600	411
		Kendle International Inc	1 600	506
		Kenexa Corp	2 232	280
		Kennametal Inc	57 420	14 050
		Kenneth Cole Productions Inc	1 500	170
		Keryx Biopharmaceuticals Inc	5 013	272
		Keycorp	22 665	3 435
		KHD Humboldt Wedag International Ltd	2 900	562
		Kilroy Realty Corp	3 700	1 314
		Kimball International Inc	3 152	279
		Kimberly-Clark Corp	121 642	54 515
		Kimco Realty Corp	13 923	3 276
		Kinder Morgan Management LLC	7 500	2 566
		Kindred Healthcare Inc	7 974	1 287
		Kinetic Concepts Inc	46 471	16 087
		King Pharmaceuticals Inc	20 503	1 357
		Kingsway Financial Services Inc	9 893	778
		Kinross Gold Corp	88 832	3 435
		Kirby Corp	40 900	12 287
		Kirkland Lake Gold Inc	4 900	402
		Kla-Tencor Corp	12 314	3 833
		Kmart Holding Corp	10 523	5 426
		KNBT Bancorp Inc	3 043	303
		Knight Capital Group Inc	11 284	1 050
		Knight Transportation Inc	7 300	699
		Knightsbridge Tankers Ltd	2 023	316
		Knoll Inc	5 700	605
		Knology Inc	3 800	314
		Knot Inc/The	3 631	374
		Kohl's Corp	273 603	80 990
		Kopin Corp	4 000	82
		Koppers Holdings Inc	2 300	643
		Korn/Ferry International	5 900	718
		Kraft Foods Inc	608 383	128 304
		Krispy Kreme Doughnuts Inc	7 700	157
		Kroger Co/The	282 109	48 701
		K-Swiss Inc	3 032	355
		KV Pharmaceutical Co	64 200	11 842
		L-1 Identity Solutions Inc	7 700	893
		L-3 Communications Holdings Inc	27 674	18 949
		Labor Ready Inc	53 100	4 969
		Laboratory Corp Of America Holdings	7 015	3 424
		LaBranche & Co Inc	4 600	150
		Laclede Group Inc/The	2 500	553
		Ladish Co Inc	1 600	447
		Lakeland Bancorp Inc	1 300	97

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Lam Research Corp	44 489	12 430
		Lamar Advertising Co	4 028	1 251
		Lancaster Colony Corp	4 521	1 160
		Lance Inc	3 553	469
		LandAmerica Financial Group Inc	9 508	2 056
		Landauer Inc	1 100	369
		Landry's Restaurants Inc	1 600	204
		Landstar System Inc	6 157	1 677
		LaSalle Hotel Properties	4 500	928
		Lattice Semiconductor Corp	13 148	276
		Laurentian Bank Of Canada	8 110	1 766
		Lawson Products	200	49
		Lawson Software Inc	15 553	1 029
		Layne Christensen Co	2 100	668
		Lazard Ltd	5 800	1 525
		La-Z-Boy Inc	11 860	608
		LCA-Vision Inc	2 358	304
		Leap Wireless International Inc	5 656	1 705
		Leapfrog Enterprises Inc	4 300	187
		Lear Corp	78 378	14 012
		LECG Corp	3 000	292
		Lee Enterprises Inc	4 600	436
		Legg Mason Inc	8 119	3 839
		Leggett & Platt Inc	14 140	1 594
		Lehman Brothers Holdings Inc	107 177	45 331
		Lennar Corp	15 079	1 744
		Lennox International Inc	8 997	2 409
		Leon's Furniture Ltd	1 700	144
		Leucadia National Corp	7 500	2 283
		Level 3 Communications Inc	85 778	1 685
		Lexicon Genetics Inc	8 000	157
		Lexington Realty Trust	7 400	695
		Lexmark International Inc	9 151	2 062
		Liberty Global Inc	94 445	22 335
		Liberty Media Holding Corp (LCAPA US)	123 344	92 865
		Liberty Media Holding Corp (LINTA US)	45 491	106 682
		Liberty Media International Inc	16 252	4 117
		Liberty Property Trust	6 280	1 169
		Life Time Fitness Inc	25 300	8 124
		Lifecell Corp	85 826	23 914
		LifePoint Hospitals Inc	6 490	1 247
		Ligand Pharmaceuticals Inc	8 528	266
		Lin TV Corp	3 200	252
		Linamar Corp	33 600	4 487
		Lincare Holdings Inc	32 064	3 283
		Lincoln Electric Holdings Inc	4 425	2 036
		Lincoln National Corp	37 171	13 987
		Lindsay Manufacturing Co	1 300	594
		Linear Technology Corp	15 619	3 213
		Linn Energy LLC	4 749	768
		Lithia Motors Inc	1 900	169

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Littelfuse Inc	2 532	539
		Liz Claiborne Inc	7 472	983
		LKQ Corp	14 408	1 957
		Loblaw Cos Ltd	8 565	1 905
		Lockheed Martin Corp	94 716	64 437
		Lodgenet Entertainment Corp	2 500	282
		Loews Corp	186 546	60 694
		Loews Corp - Carolina Group	24 114	13 294
		Lone Star Steakhouse & Saloon Inc	2 300	271
		Longs Drug Stores Corp	32 645	9 917
		Loral Space & Communications Inc	1 865	413
		Louisiana-Pacific Corp	19 935	1 763
		Lowe's Cos Inc	273 941	40 050
		LSI Logic Corp	49 951	1 714
		LTC Properties Inc	41 200	6 670
		Ltd Brands	37 294	4 563
		Lubrizol Corp	10 354	3 624
		Lufkin Industries Inc	1 727	639
		Luminex Corp	4 131	434
		Lundin Mining Corp	44 100	2 755
		M&F Worldwide Corp	1 800	626
		M&T Bank Corp	9 045	4 769
		MacDonald Dettwiler & Associates Ltd	4 600	1 258
		Macerich Co/The	4 482	2 058
		Mack-Cali Realty Corp	9 968	2 190
		Macrovision Corp	6 258	741
		Macy's Inc	24 061	4 023
		Magellan Health Services Inc	6 406	1 931
		Magma Design Automation Inc	3 519	278
		Magna International Inc CN	34 936	8 850
		Magna International Inc US	17 000	8 837
		Maguire Properties Inc	5 400	1 029
		Major Drilling Group International	2 400	944
		Mandarin Oriental International Ltd	64 000	976
		Manhattan Associates Inc	2 300	392
		Manitoba Telecom Services Inc	7 600	2 288
		Manitowoc Co Inc/The	169 256	53 417
		MannKind Corp	4 497	231
		Manpower Inc	35 458	13 040
		Mantech International Corp	2 266	642
		Manulife Financial Corp	368 475	97 897
		Maple Leaf Foods Inc	16 946	1 648
		Marathon Oil Corp	193 769	76 219
		Marcus Corp	1 600	160
		Marine Products Corp	100	5
		Mariner Energy Inc	8 900	1 316
		Markel Corp	773	2 454
		Markwest Hydrocarbon Inc	1 000	405
		Marriott International Inc	99 133	21 900
		Marsh & McLennan Cos Inc	95 611	16 090
		Marshall & Ilsley Corp	22 024	3 769

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Martek Biosciences Corp	3 596	687
		Martha Stewart Living Omnimedia	1 700	102
		Martin Marietta Materials Inc	4 500	3 857
		Martinrea International Inc	6 200	496
		Marvel Entertainment Inc	6 800	1 174
		Marvell Technology Group Ltd	21 300	1 925
		Masco Corp	41 133	7 690
		Massey Energy Co	46 234	10 683
		Mastec Inc	4 500	296
		Mastercard Inc	26 816	17 739
		Matria Healthcare Inc	2 457	377
		Mattel Inc	32 495	3 999
		Matthews International Corp	3 096	938
		Max Re Capital Ltd	48 791	8 827
		Maxim Integrated Products Inc	125 761	21 523
		MAXIMUS Inc	2 500	624
		Maxygen Inc	3 300	171
		MB Financial Inc	4 063	810
		MBIA Inc	9 156	1 102
		McAfee Inc	99 420	16 834
		McClatchy Co	6 300	510
		McCormick & Co Inc	7 847	1 923
		McDermott International Inc	54 338	20 731
		McDonald's Corp	516 017	196 472
		MCG Capital Corp	7 197	539
		Mcgrath Rentcorp	2 956	492
		McGraw-Hill Cos Inc/The	16 943	4 797
		McKesson Corp	87 915	37 224
		McMoRan Exploration Co	5 800	491
		MDC Holdings Inc	6 217	1 492
		MDS Inc	5 700	716
		MDU Resources Group Inc	164 324	29 323
		MeadWestvaco Corp	158 048	31 973
		Medarex Inc	14 094	949
		Medcath Corp	56 900	9 032
		Medco Health Solutions Inc	93 275	61 129
		Media General Inc	2 600	357
		Mediacom Communications Corp	7 233	215
		Medical Properties Trust Inc	5 400	356
		Medicines Co	4 396	544
		Medicis Pharmaceutical Corp	6 300	1 057
		Medis Technologies Ltd	3 053	304
		Medtronic Inc	206 703	67 159
		MEGA Brands Inc	4 600	187
		Melcor Developments Ltd	400	52
		MEMC Electronic Materials Inc	101 118	57 832
		Men's Wearhouse Inc	58 700	10 236
		Mentor Corp	3 800	960
		Mentor Graphics Corp	9 578	667
		Mercator Minerals Ltd	6 600	392
		Merck & Co Inc	566 435	212 740

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Mercury Computer Systems Inc	2 587	269
		Mercury General Corp	4 302	1 385
		Meredith Corp	3 300	1 173
		Meridian Bioscience Inc	3 422	665
		Merit Medical Systems Inc	3 200	287
		Meritage Homes Corp	2 300	217
		Merrill Lynch & Co Inc	228 055	79 122
		Metal Management Inc	2 900	853
		Metavante Technologies Inc	6 008	906
		Methanex Corp	15 444	2 787
		Methode Electronics Inc	4 400	468
		Metlife Inc	495 858	197 482
		Metro Inc	16 259	2 806
		Metro-Goldwyn-Mayer Inc	24 814	13 475
		MetroPCS Communications Inc	12 000	1 509
		Mettler Toledo International Inc	4 919	3 618
		MFA Mortgage Investments Inc	13 800	825
		MGE Energy Inc	2 533	581
		MGI Pharma Inc	71 626	18 763
		MGIC Investment Corp	25 271	3 664
		Micrel Inc	6 866	375
		Microchip Technology Inc	14 664	2 978
		Micron Technology Inc	58 024	2 719
		Micros Systems Inc	22 821	10 348
		Microsemi Corp	8 575	1 227
		Microsoft Corp	3 139 854	722 449
		MicroStrategy Inc	1 063	653
		Mid-America Apartment Communities Inc	2 900	801
		Midcap SPDR Trust Series 1	1 029	1 032
		Middleby Corp	1 831	907
		Midland Co/The	1 299	543
		Midway Games Inc	900	16
		Midwest Banc Holdings Inc	2 600	209
		Millennium Pharmaceuticals Inc	15 513	1 502
		Millicom International Cellular SA	151 312	115 341
		Millipore Corp	2 700	1 277
		Mine Safety Appliances Co	3 100	1 039
		Minerals Technologies Inc	2 200	952
		Miramar Mining Corp	22 300	910
		Mirant Corp	71 369	17 980
		MKS Instruments Inc	4 895	606
		Mobile Mini Inc	4 117	493
		Modine Manufacturing Co	3 000	320
		Mohawk Industries Inc	7 475	3 594
		Molex Inc (MOLAE US)	2 932	498
		Molex Inc (MOLXE US)	6 540	1 154
		Molina Healthcare Inc	1 300	325
		Molson Coors Brewing Co	73 700	16 556
		Momenta Pharmaceuticals Inc	3 300	152
		Monaco Coach Corp	3 500	201
		MoneyGram International Inc	11 465	1 139

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Monolithic Power Systems Inc	2 700	375
		Monsanto Co	155 419	112 193
		Monster Worldwide Inc	7 879	1 650
		Montpelier Re Holdings Ltd	11 600	1 275
		Montreal Exchange Inc	2 900	743
		Moody's Corp	2 721	628
		Moog Inc	3 800	1 125
		Morgan Stanley	42 822	14 699
		Morgans Hotel Group Co	3 800	474
		Morguard Real Estate Investment Trust	3 500	297
		Morningstar Inc	1 232	619
		Mosaic Co/The	121 788	44 100
		Motorola Inc	89 307	9 258
		Movado Group Inc	2 100	343
		Move Inc	12 400	196
		MPS Group Inc	99 400	7 028
		MSC Industrial Direct Co	5 300	1 386
		MSC Software Corp	4 998	420
		MTC Technologies Inc	1 400	213
		MTR Gaming Group Inc	3 400	149
		MTS Systems Corp	2 066	570
		Mueller Industries Inc	3 600	675
		Mueller Water Products Inc	3 300	203
		Mueller Water Products Inc /B	8 700	561
		Multi-Fineline Electronix Inc	500	56
		Multimedia Games Inc	3 500	189
		Municipal Mortgage & Equity LLC	3 300	317
		Murphy Oil Corp	98 809	54 181
		Myers Industries Inc	2 400	224
		Mylan Laboratories	14 100	1 281
		Myriad Genetics Inc	4 787	1 436
		Nabi Biopharmaceuticals	7 200	168
		Nabors Industries Ltd	17 117	3 030
		NACCO Industries Inc	1 170	754
		Nalco Holding Co	19 720	3 082
		NAM TAI Electronics Inc	4 000	291
		Nara Bancorp Inc	3 100	234
		Nasdaq Stock Market Inc/The	142 901	45 709
		Nash Finch Co	3 278	747
		NATCO Group Inc	2 000	700
		National Bank Of Canada	17 193	6 053
		National CineMedia Inc	4 600	750
		National City Corp	52 178	7 197
		National Financial Partners Corp	35 300	10 406
		National Fuel Gas Co	24 260	3 538
		National Health Investors Inc	2 900	523
		National Healthcare Corp	800	267
		National Instruments Corp	6 057	1 305
		National Interstate Corp	600	128
		National Penn Bancshares Inc	5 604	548
		National Presto Industries Inc	600	204

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	National Retail Properties Inc	7 600	1 148
		National Semiconductor Corp	17 592	2 574
		National Western Life Insurance Co	300	402
		National-Oilwell Inc	169 180	32 702
		Nationwide Financial Services	11 282	3 282
		Nationwide Health Properties Inc	10 200	2 068
		Nautilus Inc	3 900	122
		Navigant Consulting Inc	5 400	477
		Navigators Group Inc	1 500	630
		NAVTEQ Corp	92 106	45 005
		NBT Bancorp Inc	3 832	565
		NBTY Inc	75 920	13 445
		NCI Building Systems Inc	2 300	428
		NCR Corp	100 260	16 265
		Neeah Paper Inc	1 800	339
		Nektar Therapeutics	10 394	451
		Nelnet Inc	1 300	107
		Net 1 UEPS Technologies Inc	4 327	821
		NetFlix Inc	7 554	1 300
		Netgear Inc	2 963	683
		Netlogic Microsystems Inc	1 826	380
		Network Appliance Inc	22 700	18 164
		Neurocrine Biosciences Inc	4 413	129
		NeuStar Inc	6 400	1 186
		New Jersey Resources Corp	19 370	6 262
		New York & Co Inc	2 800	115
		New York Community Bancorp Inc	31 385	3 566
		New York Times Co	15 052	1 705
		NewAlliance Bancshares Inc	12 800	953
		Newcastle Investment Corp	6 100	511
		Newell Rubbermaid Inc	26 417	4 419
		Newfield Exploration Co	8 762	2 984
		NewMarket Corp	2 000	720
		Newmont Mining Corp	34 522	10 895
		Newmont Mining Corp of Canada	5 800	1 841
		Newpark Resources	7 700	271
		Newport Corp	4 432	366
		News Corp	356 256	48 929
		News Corp /A	444 597	58 878
		Nexen Inc CN	12 701	1 346
		Nexen Inc US	42 830	8 933
		Nicor Inc	8 088	2 214
		Nighthawk Radiology Holdings Inc	2 599	354
		NII Holdings Inc	9 152	2 858
		Nike Inc	263 896	109 569
		Niko Resources Ltd	5 400	3 156
		NiSource Inc	39 304	4 799
		Noble Corp	211 416	77 217
		Noble Energy Inc	34 143	17 548
		Norbord Inc	22 540	1 175
		Nordic American Tanker Shipping	3 400	721

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Nordson Corp	2 461	922
		Nordstrom Inc	46 406	11 016
		Norfolk Southern Corp	64 127	20 906
		Nortel Networks Corp	32 683	3 295
		North American Palladium Ltd	900	21
		North Pittsburgh Systems Inc	1 700	249
		Northbridge Financial Corp	3 974	960
		Northeast Utilities	51 329	10 387
		Northern Trust Corp	272 057	134 655
		Northgate Minerals Corp	28 800	566
		Northrop Grumman Corp	48 985	24 897
		NorthStar Realty Finance Corp	6 800	392
		Northwest Airlines Corp	25 800	2 420
		Northwest Bancorp Inc	1 000	172
		Northwest Natural Gas Co	23 074	7 257
		NorthWestern Corp	6 349	1 211
		Nova Chemicals Corp	8 134	1 719
		Novagold Resources Inc	11 900	631
		Novatel Wireless Inc	85 260	8 927
		Novell Inc	48 164	2 139
		Novellus Systems Inc	10 199	1 817
		Noven Pharmaceuticals Inc	2 920	262
		NRG Energy Inc	15 215	4 262
		NSTAR	12 302	2 880
		NTELOS Holdings Corp	71 381	13 697
		NTL Inc	18 749	2 077
		Nu Skin Enterprises Inc	5 600	595
		Nuance Communications Inc	15 904	1 920
		Nucor Corp	9 953	3 810
		Nutri/System Inc	3 888	678
		NuVasive Inc	2 957	755
		NuVista Energy Ltd	5 100	438
		Nvidia Corp	352 607	63 324
		NVR Inc	667	2 259
		Nymex Holdings Inc	58 607	50 610
		NYSE Group Inc	95 600	12 218
		Occidental Petroleum Corp	184 277	91 697
		Oceaneering International Inc	6 100	2 655
		O'Charleys Inc	2 800	271
		Ocwen Financial Corp	5 000	179
		Odyssey HealthCare Inc	3 000	214
		Odyssey Re Holdings Corp	6 280	1 490
		Office Depot Inc	57 338	3 624
		OfficeMax Inc	10 348	1 382
		Offshore Logistics Inc	2 700	989
		OGE Energy Corp	16 543	3 880
		Oil States International Inc	2 300	507
		Oilexco Inc	25 200	2 175
		Oilsands Quest Inc	20 700	546
		Old Dominion Freight Line	4 230	632
		Old National Bancorp/IN	11 748	1 136

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Old Republic International Corp	26 399	2 629
		Old Second Bancorp Inc	1 500	260
		Olin Corp	12 890	1 610
		OM Group Inc	3 400	1 264
		Omega Financial Corp	1 500	284
		Omega Healthcare Investors Inc	6 500	674
		Omnicare Inc	8 382	1 236
		Omnicell Inc	3 800	661
		Omnicom Group	90 025	27 655
		Omniture Inc	5 100	1 097
		Omnivision Technologies Inc	6 115	619
		Omx Biopharmaceuticals Inc	1 400	314
		ON Semiconductor Corp	32 419	1 861
		OneBeacon Insurance Group Ltd	5 508	765
		Oneok Inc	17 333	5 015
		Onex Corp	15 900	3 643
		Onyx Pharmaceuticals Inc	32 022	11 511
		Open Text Corp	7 300	4 120
		Openwave Systems Inc	9 822	165
		Opko Health Inc	9 000	166
		OpNext Inc	2 200	126
		OPTI Canada Inc	21 800	2 370
		optionsXpress Holdings Inc	5 312	1 161
		Oracle Corp	1 251 405	182 629
		Orbital Sciences Corp	6 700	1 062
		Orbotech Ltd	3 866	439
		O'Reilly Automotive Inc	12 210	2 559
		Oriental Financial Group	2 900	251
		Orient-Express Hotels Ltd	4 700	1 747
		Oritani Financial Corp	1 800	143
		Ormat Technologies Inc	1 700	604
		Orthofix International NV	1 860	697
		Oshkosh Truck Corp	8 200	2 505
		OSI Pharmaceuticals Inc	6 516	2 043
		OSI Systems Inc	1 991	341
		Otter Tail Corp	3 364	752
		Overseas Shipholding Group	3 200	1 539
		Overstock.com Inc	2 026	203
		Owens & Minor Inc	4 600	1 261
		Owens Corning Inc	14 799	1 934
		Owens-Illinois Inc	83 145	26 600
		Oxford Industries Inc	2 100	350
		Paccar Inc	60 369	21 257
		Pacer International Inc	3 052	288
		Pacific Capital Bancorp	5 377	700
		Pacific Ethanol Inc	4 743	252
		Pacific Sunwear Of California	10 911	995
		Packaging Corp of America	13 240	2 413
		Pactiv Corp	11 474	1 975
		PAETEC Holding Corp	8 500	536
		Pall Corp	7 271	1 895

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Palm Harbor Homes Inc	2 776	189
		Palm Inc	11 761	482
		Palomar Medical Technologies Inc	1 600	158
		PAN American Silver Corp	8 500	1 948
		Panera Bread Co	3 489	808
		Pantry Inc/The	1 992	336
		Papa John's International Inc	2 600	381
		Par Pharmaceutical Cos Inc	4 000	620
		Parallel Petroleum Corp	4 384	500
		Parametric Technology Corp (new id: PMTCD US)	59 445	6 858
		Paramount Resources Ltd	4 100	368
		Parexel International Corp	3 123	975
		Park Electrochemical Corp	2 400	438
		Park National Corp	1 600	667
		Parker Drilling Co	12 700	620
		Parker Hannifin Corp	100 089	48 718
		Parkway Properties Inc/Md	1 900	454
		PartnerRe Ltd	2 800	1 494
		Pason Systems Inc	6 900	564
		Patheon Inc	10 200	208
		Patriot Coal Corp	1 415	382
		Patterson Cos Inc	8 981	1 971
		Patterson-UTI Energy Inc	7 728	975
		Paychex Inc	100 103	23 434
		Payless Shoesource Inc	10 519	1 182
		PDL BioPharma Inc	12 999	1 472
		Peabody Energy Corp	43 755	17 432
		Pediatrix Medical Group Inc	5 500	2 423
		Pengrowth Energy Trust	4 948	571
		Penn National Gaming Inc	9 248	3 559
		Penn Virginia Corp	4 200	1 184
		Penn West Energy Trust	3 193	540
		Pennsylvania Real Estate Investment Trust	4 400	844
		Pentair Inc	6 959	1 566
		Peoples Bancorp Inc/OH	1 300	209
		People's Bank/Bridgeport CT	21 008	2 175
		PEP Boys-Manny Moe & Jack	9 481	703
		Pepco Holdings Inc	108 509	16 492
		Pepsi Bottling Group Inc	37 986	9 688
		PepsiAmericas Inc	96 210	20 719
		PepsiCo Inc	398 936	195 701
		Perficient Inc	3 300	336
		Performance Food Group Co	50 315	8 738
		Pericom Semiconductor Corp	3 000	363
		Perini Corp	24 600	6 586
		PerkinElmer Inc	207 578	34 909
		Perot Systems Corp	14 662	1 279
		Perrigo Co	10 404	2 354
		Petro Andina Resources Inc	3 000	243
		Petrobank Energy & Resources Ltd	8 700	3 317
		Petro-Canada	97 433	32 425

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	PetroHawk Energy Corp	18 600	2 081
		Petroleum Development Corp	1 699	649
		Petrolifera Petroleum Ltd	3 900	252
		Petroquest Energy Inc	5 500	508
		Petsmart Inc	8 632	1 313
		PF Chang's China Bistro Inc	2 022	298
		PFF Bancorp Inc	800	62
		Pfizer Inc	2 830 275	409 741
		PG&E Corp	188 885	52 604
		Pharmaceutical Product Development Inc	13 167	3 436
		PharMerica Corp	6 887	618
		Pharmion Corp	2 862	1 163
		Phase Forward Inc	4 600	647
		PHH Corp	12 711	1 449
		Philadelphia Consolidated Holding Co	86 682	22 046
		Phillips-Van Heusen	34 288	8 169
		Phoenix Cos Inc/The	21 130	1 621
		Photonics Inc	4 800	387
		Pico Holdings Inc	1 600	348
		Piedmont Natural Gas Co	10 182	1 722
		Pier 1 Imports Inc	10 200	345
		Pike Electric Corp	2 000	217
		Pilgrim's Pride Corp	8 985	1 681
		Pinetree Capital Ltd	9 800	273
		Pinnacle Entertainment Inc	6 700	1 020
		Pinnacle Financial Partners Inc	1 800	296
		Pinnacle West Capital Corp	13 021	3 569
		Pioneer Drilling Co	5 700	438
		Pioneer Natural Resources Co	10 061	3 176
		Piper Jaffray Cos	2 100	629
		Pitney Bowes Inc	19 561	4 809
		Plains Exploration & Production Co	33 435	11 669
		Plantronics Inc	5 400	907
		Platinum Underwriters Holdings Ltd	37 900	8 711
		Playboy Enterprises Inc	2 600	153
		Plexus Corp	5 226	887
		Plum Creek Timber Co Inc (REIT)	11 681	3 476
		PMA Capital Corp	2 900	154
		PMC - Sierra Inc	195 900	8 281
		PMI Group Inc/The	28 954	2 485
		PNC Financial Services Group Inc	96 201	40 819
		PNM Resources Inc	10 933	1 516
		Polaris Industries Inc	5 093	1 572
		Polo Ralph Lauren Corp	7 349	2 935
		Polycom Inc	10 273	1 844
		PolyOne Corp	19 601	834
		Polypore International Inc	1 800	204
		Pool Corp	5 583	716
		Popular Inc	55 158	3 779
		Portfolio Recovery Associates Inc	1 857	476
		Portland General Electric Co	11 375	2 042

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Post Properties Inc	4 900	1 112
		Potash Corp of Saskatchewan	98 351	45 644
		Potlatch Corp	6 585	1 891
		Powell Industries Inc	1 000	285
		Power Corp Of Canada	200 211	39 406
		Power Financial Corp	106 356	28 396
		Power-One Inc	6 963	180
		Powerwave Technologies Inc	14 784	385
		PPG Industries Inc	52 703	23 922
		PPL Corp	101 729	34 249
		Praxair Inc	54 811	31 426
		Precision Castparts Corp	90 944	56 973
		Precision Drilling Trust	2 917	288
		Premiere Global Services Inc	7 000	672
		Pre-Paid Legal Services Inc	1 200	429
		Presidential Life Corp	2 612	296
		Prestige Brands Holdings Inc	3 000	145
		Priceline.com Inc	43 574	32 348
		Pricesmart Inc	3 300	641
		Pride International Inc	114 215	25 025
		Primaris Retail Real Estate Investment Trust	5 600	671
		Primedia Inc	1 700	93
		PrimeWest Energy Trust	230 800	40 688
		Primus Guaranty Ltd	1 900	86
		Principal Financial Group	37 999	16 907
		PrivateBancorp Inc	2 466	520
		ProAssurance Corp	4 876	1 731
		Procter & Gamble Co	861 743	408 921
		ProEx Energy Ltd	5 800	449
		Progenics Pharmaceuticals Inc	3 131	366
		Progress Energy Inc	34 732	10 872
		Progress Software Corp	4 195	913
		Progressive Corp/The	24 238	3 002
		Prologis	2 680	1 098
		Prosperity Bancshares Inc	3 764	715
		Protective Life Corp	6 526	1 730
		Provident Bankshares Corp	3 680	509
		Provident Energy Trust	5 651	369
		Provident Financial Services Inc	7 300	680
		Provident New York Bancorp	4 900	409
		Prudential Financial Inc	276 857	166 484
		PS Business Parks Inc	1 500	509
		PSS World Medical Inc	7 657	968
		Psychiatric Solutions Inc	4 620	970
		Public Service Enterprise Group Inc	153 746	97 620
		Public Storage Inc	1 414	671
		Puget Energy Inc	9 471	1 679
		Pulte Homes Inc	26 231	1 787
		QLogic Corp	188 292	17 281
		QLT Inc	8 700	250
		Quadra Mining Ltd	5 100	589

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Qualcomm Inc	19 275	4 902
		Quality Systems Inc	2 291	451
		Quanex Corp	4 100	1 375
		Quanta Services Inc	20 608	3 495
		Quantum Corp	18 500	322
		Quebecor Inc	20 400	4 871
		Quebecor World Inc	20 833	241
		Quest Diagnostics	9 599	3 282
		Quest Software Inc	5 795	691
		Questar Corp	21 993	7 690
		Quicksilver Resources Inc	2 700	1 040
		Quidel Corp	3 600	453
		Quicksilver Inc	14 000	776
		Quintana Maritime Ltd	6 314	938
		Qwest Communications International	377 063	17 084
		Rackable Systems Inc	3 452	223
		Radian Group Inc	51 307	3 873
		Radiation Therapy Services Inc	28 414	5 676
		Radio One Inc	8 100	124
		RadioShack Corp	62 307	6 790
		RAIT Financial Trust	7 000	390
		Ralcorp Holdings Inc	2 900	1 139
		Rambus Inc	11 413	1 545
		Ramco-Gershenson Properties	2 200	304
		Range Resources Corp	16 100	5 344
		Raven Industries Inc	1 632	405
		Raymond James Financial Inc	92 377	19 500
		Rayonier Inc	10 235	3 125
		Raytheon Co	125 433	49 209
		RBC Bearings Inc	2 400	674
		RC2 Corp	2 465	447
		RCN Corp	4 283	432
		Real Resources Inc	7 700	632
		RealNetworks Inc	12 687	499
		Realty Income Corp	11 300	1 973
		Red Back Mining Inc	20 400	947
		Red Hat Inc	15 200	2 047
		Red Robin Gourmet Burgers Inc	1 460	302
		Reddy Ice Holdings Inc	45 918	7 511
		Redwood Trust Inc	4 886	1 081
		Regal Entertainment Group	24 457	2 856
		Regal-Beloit Corp	3 200	930
		Regency Centers Corp	3 200	1 334
		Regeneron Pharmaceuticals Inc	7 113	1 110
		Regions Financial Corp	120 054	11 641
		Regis Corp	5 000	904
		RehabCare Group Inc	2 000	292
		Reinsurance Group Of America	6 033	2 046
		Reitman's Canada Ltd	6 600	829
		Reliance Steel & Aluminum Co	54 300	19 022
		Reliant Energy Inc	79 382	13 463

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Renaissance Learning Inc	500	45
		RenaissanceRe Holdings Ltd	3 300	1 285
		Renasant Corp	2 500	349
		Rent-A-Center Inc/TX	10 572	992
		Rentech Inc	12 000	140
		Republic Airways Holdings Inc	3 532	447
		Republic Services Inc	121 680	24 655
		Res-Care Inc	2 500	407
		Research In Motion Ltd	130 933	96 514
		Resmed Inc	6 500	2 207
		Resource America Inc	2 100	199
		Resources Connection Inc	5 516	647
		Respironics Inc	24 898	10 537
		Retail Ventures Inc	4 448	146
		Reynolds American Inc	15 027	6 406
		RF Micro Devices Inc	32 101	1 185
		RH Donnelley Corp	3 500	825
		Rider Resources Ltd	5 500	126
		Rigel Pharmaceuticals Inc	2 900	476
		RioCan Real Estate Invst TR	26 465	3 782
		Rite Aid Corp	96 495	1 740
		Riverbed Technology Inc	2 425	419
		RLI Corp	2 700	991
		Robbins & Myers Inc	1 500	733
		Robert Half International Inc	10 710	1 872
		Rock-Tenn Co	61 779	10 146
		Rockwell Automation Inc	32 133	14 322
		Rockwell Collins Inc	92 196	42 886
		Rockwood Holdings Inc	5 940	1 275
		Rofin-Sinar Technologies Inc	3 530	1 098
		Rogers Communications Inc	187 126	55 132
		Rogers Corp	1 200	336
		Rohm & Haas Co	16 480	5 653
		Rollins Inc	4 650	577
		RONA Inc	12 900	1 440
		Roper Industries Inc	9 800	3 961
		Rosetta Resources Inc	5 762	738
		Ross Stores Inc	60 228	9 954
		Rothmans Inc	23 621	3 914
		Rowan Cos Inc	65 590	16 111
		Royal Bank of Canada	309 049	102 692
		Royal Caribbean Cruises Ltd	119 589	29 279
		Royal Gold Inc	3 222	636
		RPC Inc	3 200	242
		RPM International Inc	18 171	2 384
		RR Donnelley & Sons Co	91 027	22 203
		RSC Holdings Inc	8 500	689
		RTI International Metals Inc	2 600	1 158
		Ruby Tuesday Inc	5 900	372
		Ruddick Corp	4 100	919
		Rudolph Technologies Inc	2 600	190

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Rural Cellular Corp	117 661	33 529
		Rush Enterprises Inc	2 100	247
		Russ Berrie & Co Inc	1 900	201
		Russel Metals Inc	7 100	1 183
		Ryder System Inc	15 519	4 715
		Ryland Group Inc	7 407	1 319
		S&T Bancorp Inc	2 818	503
		S1 Corp	6 963	329
		Safeco Corp	10 271	3 696
		Safety Insurance Group Inc	1 854	439
		Safeway Inc	123 121	27 223
		SAIC Inc	43 869	5 705
		Saks Inc	129 082	17 320
		Salesforce.com Inc	9 500	3 849
		Salix Pharmaceuticals Ltd	91 230	4 646
		Sally Beauty Holdings Inc	9 900	579
		Sanderson Farms Inc	26 126	5 704
		SanDisk Corp	13 016	2 790
		Sandvine Corp	6 200	155
		Sandy Spring Bancorp Inc	1 700	306
		Sanmina-SCI Corp	168 458	1 982
		Sapient Corp	10 693	609
		Saputo Inc	52 692	9 278
		Sara Lee Corp	686 930	71 303
		Saskatchewan Wheat Pool	23 500	2 051
		Sauer-Danfoss Inc	900	146
		Saul Centers Inc	1 100	380
		Savanna Energy Services Corp	6 800	713
		Savient Pharmaceuticals Inc	5 800	861
		SAVVIS Inc	3 024	545
		SBA Communications Corp	11 537	2 523
		SCANA Corp	10 447	2 846
		Scansource Inc	2 890	604
		Schawk Inc	800	80
		Schering-Plough Corp	689 717	118 755
		Schlumberger Ltd	182 547	116 061
		Schnitzer Steel Industries Inc	2 529	1 130
		Scholastic Corp	4 989	1 125
		School Specialty Inc	2 433	543
		Schulman A Inc	3 120	435
		Schweitzer-Mauduit International Inc	1 900	318
		Scientific Games Corp	7 812	1 679
		Scotts Miracle-Gro Co/The	17 270	4 177
		Seaboard Corp	699	6 641
		Seacoast Banking Corp of Florida	2 300	153
		SEACOR Holdings Inc	2 600	1 558
		Seagate Technology	104 700	17 256
		Sealed Air Corp	10 993	1 644
		Sealy Corp	3 700	268
		Sears Canada Inc	15 021	2 607
		Seaspan Corp	5 703	903

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Seattle Genetics Inc/WA	5 500	405
		Secure Computing Corp	7 400	459
		Security Capital Assurance Ltd	5 600	141
		SEI Investments Co	9 105	1 893
		Select Comfort Corp	5 264	238
		Selective Insurance Group	8 930	1 327
		Sempra Energy	37 994	15 195
		Semtech Corp	5 943	596
		Senior Housing Properties Trust	9 400	1 378
		Sensient Technologies Corp	5 300	969
		Sepracor Inc	67 626	11 473
		Service Corp International/US	162 895	14 792
		SFBC International Inc	48 622	12 322
		Shaw Communications Inc CN	41 336	6 117
		Shaw Communications Inc US	104 400	15 978
		Shaw Group Inc/The	11 727	4 581
		ShawCor Ltd	6 000	1 389
		Sherritt International Corp	32 649	2 747
		Sherwin-Williams Co/The	118 692	44 524
		Ship Finance International Ltd	6 200	1 110
		Shoppers Drug Mart Corp	24 598	8 337
		Shore Gold Inc	19 900	601
		Shuffle Master Inc	4 084	316
		Shutterfly Inc	1 400	232
		Sierra Health Services Inc	262 036	71 063
		Sierra Pacific Resources	160 896	17 658
		Sierra Wireless	3 600	348
		Sigma Designs Inc	3 300	1 177
		Sigma-Aldrich Corp	6 161	2 174
		Signature Bank/New York NY	3 431	748
		Silgan Holdings Inc	2 790	937
		Silicon Image Inc	9 761	285
		Silicon Laboratories Inc	4 686	1 134
		Silicon Storage Technology Inc	7 800	151
		Silver Standard Resources Inc	6 600	1 558
		Silver Wheaton Corp	10 600	1 166
		Silvercorp Metals Inc	16 300	1 001
		Simmons First National Corp	900	154
		Simon Property Group Inc	1 638	920
		Simpson Manufacturing Co Inc	4 100	705
		Sina Corp/China	6 118	1 752
		Sinclair Broadcast Group Inc	3 215	171
		Sino-Forest Corp	18 700	2 626
		Sirf Technology Holdings Inc	6 681	1 085
		Sirius Satellite Radio Inc	70 779	1 386
		Sirona Dental Systems Inc	1 466	317
		Six Flags Inc	11 200	147
		SJW Corp	1 400	314
		Skechers U.S.A. Inc	3 700	467
		Skyline Corp	1 000	190
		Skywest Inc	6 990	1 213

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Skyworks Solutions Inc	17 981	988
		SL Green Realty Corp	6 600	3 987
		SLM Corp	120 818	15 727
		Smart Modular Technologies WWH Inc	121 200	7 974
		Smith & Wesson Holding Corp	3 664	144
		Smith International Inc	36 248	17 301
		Smithfield Foods Inc	11 771	2 200
		Smurfit-Stone Container Corp	32 771	2 237
		Snap-On Inc	38 300	11 941
		SNC-Lavalin Group Inc	19 682	6 205
		Sohu.com Inc	3 091	1 089
		Solera Holdings Inc	3 600	577
		Sonic Automotive Inc	6 531	817
		Sonic Corp	7 316	1 036
		Sonic Solutions Inc	3 100	208
		SonicWALL Inc	7 428	515
		Sonoco Products Co	14 745	3 114
		SonoSite Inc	1 959	426
		Sonus Networks Inc	28 755	1 084
		Sotheby's	50 590	12 458
		South Financial Group Inc/The	12 146	1 227
		South Jersey Industries Inc	3 300	770
		Southern Co/The	147 497	36 940
		Southern Peru Copper Corp	54 512	37 040
		Southern Union Co	12 700	2 410
		Southwest Airlines Co	59 936	19 351
		Southwest Gas Corp	4 800	924
		Southwestern Energy Co	18 900	6 806
		Sovereign Bancorp Inc	39 256	2 892
		Sovran Self Storage Inc	2 500	648
		Spansion Inc	22 689	576
		Spartech Corp	3 700	337
		SPDR Trust Series 1	298 527	270 871
		Spectra Energy Corp	152 813	25 501
		Spectrum Brands Inc	5 100	176
		Speedway Motorsports Inc	1 400	281
		Spherion Corp	6 500	306
		Spirit Aerosystems Holdings Inc	11 300	2 520
		Sprint Nextel Corp	79 061	6 709
		SPSS Inc	33 666	7 814
		SPX Corp	51 938	34 525
		SRA International Inc	3 700	704
		St Joe Co/The	3 500	803
		St Jude Medical Inc	127 081	33 380
		St Mary Land & Exploration Co	47 100	11 754
		Stage Stores Inc	4 900	469
		Stamps.com Inc	1 900	150
		Stancorp Financial Group Inc	8 166	2 659
		Standard Microsystems Corp	2 565	648
		Standard Register Co/The	2 200	166
		Standard-Pacific Corp	4 400	95

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Standex International Corp	1 500	169
		Stanley Inc	1 200	248
		Stanley Works/The	53 211	16 673
		Stantec Inc	5 100	1 299
		Staples Inc	22 504	3 355
		Starbucks Corp	92 870	12 287
		Starwood Hotels & Resorts Worldwide Inc	15 839	4 507
		State Auto Financial Corp	3 896	662
		State Street Corp	99 049	51 982
		Steak N Shake Co/The	2 600	183
		Steel Dynamics Inc	82 427	31 735
		Steelcase Inc	106 351	10 909
		Stein Mart Inc	3 900	119
		Steiner Leisure Ltd	1 932	551
		Stepan Co	600	126
		Stericycle Inc	9 875	3 791
		STERIS Corp	7 300	1 361
		Sterling Bancorp/NY	2 400	212
		Sterling Bancshares Inc/TX	8 396	606
		Sterling Financial Corp/PA	2 398	254
		Sterling Financial Corp/WA	5 861	636
		Steven Madden Ltd	2 457	318
		Stewart Enterprises Inc	11 660	671
		Stewart Information Services Corp	1 500	253
		Stifel Financial Corp	1 700	578
		Stillwater Mining Co	4 100	256
		Stone Energy Corp	3 100	940
		Strategic Hotels & Resorts Inc	8 500	919
		Strayer Education Inc	1 662	1 832
		Stryker Corp	81 895	39 550
		Student Loan Corp	493	350
		Suffolk Bancorp	1 200	238
		Sulphco Inc	6 600	223
		Sun Bancorp Inc/NJ	1 800	184
		Sun Communities Inc	2 200	300
		Sun Healthcare Group Inc	4 700	522
		Sun Life Financial Inc	122 024	44 518
		Sun Microsystems Inc	783 218	92 453
		Suncor Energy Inc	116 799	82 539
		Sunoco Inc	107 188	30 073
		SunOpta Inc	6 000	521
		Sunpower Corp	3 300	2 781
		Sunrise Senior Living Inc	5 700	1 130
		Sunstone Hotel Investors Inc	6 800	804
		SunTrust Banks Inc	14 541	5 873
		Superior Energy Services	141 420	31 461
		Superior Essex Inc	2 332	362
		Superior Industries International	3 100	364
		Superior Plus Income Fund	9 001	690
		Supertex Inc	1 593	322
		Supervalu Inc	14 316	3 472

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	SureWest Communications	1 700	188
		SurModics Inc	2 031	712
		Susquehanna Bancshares Inc	12 524	1 493
		SVB Financial Group	21 927	7 143
		Swift Energy Co	3 400	969
		SWS Group Inc	3 200	262
		SXR Uranium One Inc	52 400	3 030
		SY Bancorp Inc	1 700	263
		Sybase Inc	105 821	17 844
		Sycamore Networks Inc	23 851	592
		SYKES Enterprises Inc	52 850	6 148
		Symantec Corp	848 648	88 528
		Symmetry Medical Inc	3 100	349
		Symyx Technologies	3 948	196
		Synaptics Inc	3 425	911
		Synchronoss Technologies Inc	1 100	252
		Synenco Energy Inc	5 900	326
		Syneron Medical Ltd	3 133	271
		Syniverse Holdings Inc	56 866	5 726
		SYNNEX Corp	7 775	985
		Synopsys Inc	132 741	22 246
		Synovus Financial Corp	26 727	4 160
		Syntel Inc	1 433	357
		Sysco Corp	178 726	36 052
		Systemax Inc	1 300	171
		T Rowe Price Group Inc	59 383	18 540
		Take-Two Interactive Software Inc	8 341	995
		TAL International Group Inc	1 200	177
		Talbots Inc	2 500	191
		Taleo Corp	2 100	404
		Talisman Energy Inc	165 302	19 908
		Tanger Factory Outlet Centers	3 600	877
		Target Corp	193 391	62 496
		Taseko Mines Ltd	12 500	423
		Taser International Inc	7 145	665
		Taubman Centers Inc	4 500	1 431
		TBS International Ltd	1 200	256
		TCF Financial Corp	11 352	1 316
		Tech Data Corp	45 381	11 064
		Techne Corp	27 526	11 751
		Technitrol Inc	3 900	720
		TechTarget Inc	1 300	124
		Teck Cominco Ltd CN	443 325	103 422
		Teck Cominco Ltd US	29 600	6 832
		TECO Energy Inc	17 401	1 936
		Tecumseh Products Co	1 591	241
		Teekay Shipping Corp	2 600	894
		Tejon Ranch Co	700	185
		Tekelec	8 093	654
		Teledyne Technologies Inc	3 900	1 344
		Teleflex Inc	32 399	13 194

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Telephone & Data Systems Inc	39 833	16 116
		Telephone & Data Systems Inc /S	2 700	1 005
		TeleTech Holdings Inc	90 058	12 380
		Tellabs Inc	34 544	1 460
		TELUS Corp	5 004	1 620
		Temple-Inland Inc	9 331	1 257
		Tempur-Pedic International Inc	145 800	24 472
		Tenet Healthcare Corp	113 965	3 742
		Tennant Co	2 200	630
		Tenneco Inc	9 183	1 547
		Teradata Corp	28 560	5 060
		Teradyne Inc	13 542	905
		Terex Corp	27 555	11 678
		Terra Industries Inc	58 999	18 212
		TerreStar Corp	7 200	337
		Tesco Corp	4 100	768
		Tesoro Corp	54 570	16 824
		Tessera Technologies Inc	5 352	1 439
		Tetra Tech Inc	6 552	910
		Tetra Technologies Inc	8 400	845
		Texas Capital Bancshares Inc	3 100	366
		Texas Industries Inc	3 100	1 405
		Texas Instruments Inc	309 586	66 831
		Texas Roadhouse Inc	6 033	431
		Textron Inc	155 272	53 502
		TFS Financial Corp	21 806	1 683
		Theratechnologies Inc	4 700	335
		Theravance Inc	4 353	549
		Thermo Electron Corp	173 070	20 322
		Thomas & Betts Corp	8 053	2 552
		Thompson Creek Metals Co Inc	13 200	1 468
		Thomson Corp/The	11 325	2 988
		Thor Industries Inc	6 342	1 558
		Thoratec Corp	6 127	720
		Thornburg Mortgage Inc	16 546	988
		THQ Inc	7 545	1 375
		TIBCO Software Inc	22 470	1 172
		Tidewater Inc	7 300	2 588
		TierOne Corp	1 700	243
		Tiffany & Co	44 093	13 118
		Tim Hortons Inc	21 400	5 108
		Timberland Co	7 333	857
		Time Warner Cable Inc	63 883	2 454
		Time Warner Inc	282 379	30 132
		Time Warner Telecom Inc	16 102	2 112
		Timken Co	28 219	5 991
		Titan International Inc	3 000	606
		Titanium Metals Corp	17 900	3 060
		Tivo Inc	11 028	594
		TJX Cos Inc	160 261	29 759
		TNS Inc	2 800	321

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Toll Brothers Inc	11 941	1 548
		TomoTherapy Inc	2 700	341
		Tompkins Trustco Inc	500	125
		Tootsie Roll Industries Inc	3 200	567
		Torchmark Corp	75 755	17 679
		Toreador Resources Corp	1 900	86
		Toro Co	4 500	1 583
		Toromont Industries Ltd	7 300	1 351
		Toronto-Dominion Bank CN	19 103	8 694
		Toronto-Dominion Bank US	140 696	63 609
		Torstar Corp	7 800	959
		Total Access Communication PCL	97 600	725
		Total System Services Inc	5 118	13 487
		Tower Group Inc	2 618	565
		Tractor Supply Co	4 394	1 021
		TradeStation Group Inc	2 600	239
		Trane Inc	14 568	4 398
		Transaction Systems Architects Inc	4 262	524
		TransAlta Corp	49 819	10 880
		Transat AT Inc	3 600	825
		Transatlantic Holdings Inc	38 125	17 907
		TransCanada Corp	87 807	23 311
		Transcontinental Inc	7 700	794
		TransDigm Group Inc	2 700	788
		Transocean Inc	106 493	98 528
		Travelers Cos Inc/The	187 150	65 076
		Tredegar Corp	4 500	468
		TreeHouse Foods Inc	3 600	535
		Triarc Cos Inc	1 100	62
		Triarc Cos Inc /B	4 000	226
		Trican Well Service Ltd	13 600	1 713
		Tri-Continental Corporation	4 900	662
		Trident Microsystems Inc	6 666	283
		Trimble Navigation Ltd	13 338	2 607
		Trinity Industries Inc	43 100	7 733
		Triquint Semiconductor Inc	15 852	679
		Triumph Group Inc	17 900	9 527
		Trizetto Group	3 899	438
		Tronox Inc	13 000	748
		Trustco Bank Corp NY	8 685	557
		Trustmark Corp	9 467	1 552
		TRW Automotive Holdings Corp	84 024	11 350
		Tsakos Energy Navigation Ltd	3 300	790
		TSX Group Inc	6 000	2 075
		Tuesday Morning Corp	3 744	123
		Tupperware Brands Corp	77 525	16 550
		Tween Brands Inc	3 500	599
		Tyco Electronics Ltd	64 025	15 365
		Tyco International Ltd	46 325	11 872
		Tyler Technologies Inc	3 400	283
		Tyson Foods Inc	30 191	2 991

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	UAL Corp	22 574	5 203
		UAP Holding Corp	63 943	15 952
		UCBH Holdings Inc	11 690	1 070
		UDR Inc	15 100	1 937
		Uex Corp	20 400	883
		UGI Corp	14 883	2 621
		UIL Holdings Corp	21 744	5 193
		Ultimate Software Group Inc	2 831	576
		Ultra Petroleum Corp	7 100	3 281
		UMB Financial Corp	3 596	892
		Umpqua Holdings Corp	7 000	694
		Under Armour Inc	2 600	734
		Unifirst Corp/MA	1 700	418
		Union Pacific Corp	184 827	150 062
		UnionBanCal Corp	8 944	2 827
		Unisource Energy Corp	4 000	816
		Unisys Corp	37 142	1 135
		Unit Corp	5 200	1 554
		United America Indemnity Ltd	2 900	373
		United Auto Group Inc	8 670	978
		United Bankshares Inc	4 882	884
		United Community Banks Inc/GA	5 529	565
		United Fire & Casualty Co	2 433	457
		United Natural Foods Inc	4 826	989
		United Online Inc	126 847	9 690
		United Parcel Service Inc/Georgia	443 216	202 584
		United Rentals Inc	138 388	16 422
		United States Steel Corp	29 360	22 944
		United Stationers Inc	5 144	1 536
		United Technologies Corp	272 409	134 759
		United Therapeutics Corp	2 193	1 384
		UnitedHealth Group Inc	341 389	128 416
		Unitrin Inc	6 062	1 880
		Universal American Financial Corp	5 231	865
		Universal Corp/Richmond VA	5 029	1 665
		Universal Display Corp	3 800	508
		Universal Energy Group Ltd	1 800	216
		Universal Forest Products Inc	1 700	324
		Universal Health Realty Income Trust	1 400	321
		Universal Health Services Inc	3 619	1 198
		Universal Technical Institute Inc	2 500	275
		UnumProvident Corp	296 157	45 537
		Uranium Participation Corp	5 100	351
		Urban Outfitters Inc	6 062	1 068
		URS Corp	52 395	18 398
		Urstadt Biddle Properties Inc	1 100	110
		US Airways Group Inc/NEW	7 297	694
		US Bancorp	429 321	88 072
		US Cellular Corp	58 596	31 850
		USA Mobility Inc	3 187	295
		USANA Health Sciences Inc	1 431	343

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	USB Holding Co Inc	900	115
		USEC Inc	15 936	927
		USG Corp	10 678	2 470
		UST Inc	65 613	22 066
		U-Store-It Trust	6 700	397
		UTi Worldwide Inc	10 048	1 273
		UTS Energy Corp	47 600	1 677
		Utstarcom Inc	26 638	473
		Vail Resorts Inc	1 800	626
		Valassis Communications Inc	5 400	408
		Valeant Pharmaceuticals International	10 400	805
		Valero Energy Corp	119 805	54 226
		Valhi Inc	7 040	725
		Valley National Bancorp	10 805	1 331
		Valmont Industries Inc	10 600	6 106
		Valspar Corp	13 371	1 948
		Valueclick Inc	11 138	1 577
		Valuevision Media Inc	3 600	146
		Varian Inc	3 395	1 433
		Varian Medical Systems Inc	7 811	2 633
		Varian Semiconductor Equipment Associates Inc	40 860	9 771
		Vasco Data Security International Inc	3 100	559
		VCA Antech Inc	9 350	2 673
		Vector Group Ltd	3 500	454
		Vectren Corp	58 380	10 946
		Veeco Instruments Inc	2 854	308
		Venoco Inc	2 200	283
		Ventana Medical Systems Inc	3 560	2 007
		Ventas Inc	14 900	4 358
		Ventiv Health Inc	3 662	733
		VeraSun Energy Corp	5 300	523
		VeriFone Holdings Inc	6 100	917
		Verigy Ltd	109 311	19 196
		VeriSign Inc	35 159	8 546
		Verizon Communications Inc	1 292 455	364 960
		Vertex Pharmaceuticals Inc	14 597	2 192
		VF Corp	26 345	11 691
		Viacom Inc	10 635	3 019
		Viad Corp	2 400	490
		Viasat Inc	18 497	4 116
		Vicor Corp	1 553	156
		Vignette Corp	3 186	301
		Viropharma Inc	7 960	408
		Vishay Intertechnology Inc	112 665	8 308
		Visicu Inc	700	54
		VistaPrint Ltd	3 656	1 013
		Visteon Corp	55 003	1 561
		Vital Signs Inc	600	198
		Volcano Corp	3 800	307
		Volcom Inc	2 098	299
		Volt Information Sciences Inc	1 100	130

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Vornado Realty Trust	1 775	1 009
		Vulcan Materials Co	6 441	3 292
		W Holding Co Inc	32 848	257
		W&T Offshore Inc	2 700	523
		Wabash National Corp	3 600	179
		WABCO Holdings Inc	4 856	1 572
		Wabtec Corp	37 500	8 347
		Wachovia Corp	578 634	142 226
		Waddell & Reed Financial Inc	9 400	2 193
		Walgreen Co	28 369	6 982
		Wal-Mart Stores Inc	127 300	39 106
		Walt Disney Co	29 967	6 252
		Walter Industries Inc	5 800	1 347
		Warnaco Group Inc/The	114 825	25 826
		Warner Chilcott Ltd	192 316	22 038
		Warner Music Group Corp	14 567	571
		Warren Resources Inc	6 628	605
		Washington Federal Inc	14 080	1 921
		Washington Mutual Inc	271 505	23 883
		Washington Post Co/The	283	1 448
		Washington Real Estate Investment Trust	5 300	1 076
		Washington Trust Bancorp Inc	800	130
		Waste Connections Inc	7 700	1 538
		Waste Management Inc	21 008	4 436
		Waters Corp	61 229	31 291
		Watsco Inc	2 800	665
		Watson Pharmaceuticals Inc	44 700	7 841
		Watson Wyatt Worldwide Inc	4 800	1 440
		Watts Water Technologies Inc	3 600	693
		Wausau Paper Corp	3 900	227
		Wauwatosa Holdings Inc	300	25
		WCI Communities Inc	5 100	125
		WD-40 Co	1 958	481
		Weatherford International Ltd	50 626	22 446
		Websense Inc	5 129	563
		Webster Financial Corp	8 995	1 859
		Weight Watchers International Inc	1 800	526
		Weingarten Realty Investors	4 000	813
		Weis Markets Inc	800	207
		WellCare Health Plans Inc	2 000	548
		WellPoint Inc	144 212	81 771
		Wells Fargo & Co	922 571	180 016
		Wendy's International Inc	8 207	1 371
		Werner Enterprises Inc	6 289	692
		WesBanco Inc	3 100	413
		Wesco Financial Corp	2 594	6 824
		WESCO International Inc	5 000	1 281
		West Coast Bancorp/OR	1 900	227
		West Fraser Timber Co Ltd	5 226	1 190
		West Marine Inc	2 000	116
		West Pharmaceutical Services Inc	3 700	971

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
North America Equity Portfolio	EQUITY	Westamerica Bancorporation	3 353	965
		Westar Energy Inc	16 723	2 804
		Western Alliance Bancorp	2 600	315
		Western Digital Corp	202 028	39 447
		Western Refining Inc	4 543	711
		Western Union Co/The	344 908	54 125
		Westjet Airlines Ltd	14 600	2 152
		Westlake Chemical Corp	1 500	184
		Westwood One Inc	8 100	104
		Weyerhaeuser Co	56 958	27 146
		WGL Holdings Inc	72 011	15 247
		W-H Energy Services Inc	3 500	1 272
		Whirlpool Corp	6 390	3 371
		White Mountains Insurance Group Ltd	497	1 651
		Whiting Petroleum Corp	4 800	1 789
		Whitney Holding Corp	10 572	1 787
		Whole Foods Market Inc	11 723	3 091
		Willbros Group Inc	4 000	990
		Williams Cos Inc	159 710	36 933
		Williams-Sonoma Inc	9 234	1 546
		Willis Group Holdings Ltd	4 800	1 178
		Wilmington Trust Corp	10 403	2 367
		Wilshire Bancorp Inc	2 700	137
		Wind River Systems Inc	9 722	561
		Windstream Corp	60 553	5 096
		Winn-Dixie Stores Inc	10 952	1 194
		Winnebago Industries	3 500	475
		Wintrust Financial Corp	2 689	576
		Wisconsin Energy Corp	9 632	3 032
		WM Wrigley Jr Co	11 303	4 277
		WMS Industries Inc	36 200	8 573
		Wolverine World Wide Inc	5 200	824
		Woodward Governor Co	3 694	1 622
		World Acceptance Corp	33 099	5 772
		World Fuel Services Corp	5 868	1 101
		Worthington Industries Inc	15 072	1 742
		WP Carey & Co LLC	2 764	593
		WP Stewart & Co Ltd	5 500	182
		WR Berkley Corp	15 885	3 061
		WR Grace & Co	7 400	1 252
		Wright Express Corp	4 500	1 032
		Wright Medical Group Inc	2 123	400
		WSFS Financial Corp	800	260
		WW Grainger Inc	70 683	39 982
		Wyeth	318 777	91 046
		Wyndham Worldwide Corp	14 631	2 228
		Wynn Resorts Ltd	9 200	-200
		Xcel Energy Inc	343 633	45 715
		XenoPort Inc	2 700	975
		Xerium Technologies Inc	1 900	64
		Xerox Corp	276 127	28 894

EQUITY HOLDINGS EXCL. SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)		
North America Equity Portfolio	EQUITY	Xilinx Inc	20 011	2 829		
		XL Capital Ltd	40 450	13 153		
		XM Satellite Radio Holdings Inc	14 448	1 143		
		XTO Energy Inc	111 596	37 044		
		Xyratex Ltd	1 100	112		
		Yahoo! Inc	11 170	1 679		
		Yamana Gold Inc	74 127	6 257		
		Yellow Pages Income Fund	7 010	638		
		Young Innovations Inc	200	31		
		YRC Worldwide Inc	13 783	1 522		
		Yum! Brands Inc	78 643	19 452		
		Zale Corp	5 600	581		
		Zebra Technologies Corp	3 198	717		
		Zenith National Insurance Corp	4 738	1 370		
		Zep Inc	3 161	283		
		Zimmer Holdings Inc	35 617	15 228		
		Zions Bancorporation	9 102	2 747		
		Zoll Medical Corp	2 333	403		
		Zoltek Cos Inc	3 794	1 051		
		Zoran Corp	50 800	7 391		
		Zumiez Inc	2 459	387		
		Zymogenetics Inc	3 886	293		
		EQUITY Total				33 694 777
		DERIVATIVE				
				NASDAQ 100 E-MINI FUTURE Mar08	145	-458
				RUSSELL MINI 2000 FUTURE Mar08	-683	1 700
		S&P 500 FUTR Mar08	850	2 190		
		S&P/TSE 60 IX FUTR Mar08	238	7 948		
		S&P500 EMINI FUTURE Mar08	831	-5 408		
DERIVATIVE Total				5 972		
North America Equity Portfolio Total				33 700 748		
Emerging Markets						
EQUITY						
		DFA Emerging Markets Value Fund	2 570 577	739 164		
		Lazard Emerging Markets Growth Fund	23 153 989	593 399		
		OppenheimerFunds PLC - Developing Markets Fund	1 940 879	615 548		
		Pictet Funds - Emerging Markets	122 435	618 582		
		Robeco Emerging Markets Equities Fund EUR	315 528	738 307		
		UBS Emerging Markets Perles	10	1 286 116		
EQUITY Total				4 591 116		
DERIVATIVE						
		1yr Eq Forward Emerging Market Index Oct -08	176 774	-20 856		
		DB X-Trackers MSCI Emerging Markets ETF (NDUEEGF Index)	11 544 870	3 285 758		
DERIVATIVE Total				3 264 903		
Emerging Markets Total				7 856 019		

EQUITY HOLDINGS EXCL.SWEDEN, AS OF 31 DECEMBER 2007

Portfolio Group	Security Type	Instrument (Name)	Units	Market Value ('000 SEK)
Grand Total				84 637 332